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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	2025 On 02-May-19			Bond Future	133.79	133.5299	133.7942	133.5299	685.00
12/04/2019	2025 On 01-August-19			Bond Future	134.87	134.6002	134.8692	134.6002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	2025 On 07-November-19			Bond Future	137.70	137.4244	137.6987	137.4244	0.00
12/04/2019	2025 On 06-February-20			Bond Future	139.00	138.7900	139.0036	138.7900	0.00
12/04/2019	2029 On 02-May-19			Bond Future	100.11	99.6775	100.1053	99.6775	2,954.00
12/04/2019	2029 On 01-August-19			Bond Future	101.98	101.5483	101.9838	101.5483	1,349.00
12/04/2019	2029 On 07-November-19			Bond Future	103.03	102.5875	103.0320	102.5875	0.00
12/04/2019	2029 On 06-February-20			Bond Future	105.11	104.6700	105.1083	104.6700	0.00
12/04/2019	2030 On 02-May-19			Bond Future	9.05	94.9837	9.0493	94.9837	43,707.00
12/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2310	2	2310	2	0.00
12/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	7047	7	7047	7	0.00
12/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2420	2	2420	2	0.00
12/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	371	0	371	0	3,000.00
12/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2365	2	2365	2	3,000.00
12/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	138	0	138	0	0.00
12/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	130	0	130	0	0.00
12/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1341	1	1341	1	0.00
12/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
12/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	146	0	146	0	0.00
12/04/2019	2030 On 01-August-19			Bond Future	9.11	92.7381	9.1083	92.7381	0.00
12/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	257	0	257	0	2,025.00
12/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2236	2	2236	2	5,400.00
12/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4272	4	4272	4	0.00
12/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4224	4	4224	4	0.00
12/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	708	1	708	1	5,400.00
12/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5361	5	5361	5	0.00
12/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1987	2	1987	2	2,025.00
12/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5411	5	5411	5	0.00
12/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2425	2	2425	2	0.00
12/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5310	5	5310	5	0.00
12/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	914	1	914	1	0.00
12/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	456	0	456	0	0.00
12/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3089	3	3089	3	0.00
12/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1408	1	1408	1	0.00
12/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	472	0	472	0	0.00
12/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	695	1	695	1	4,800.00

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12/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1723	2	1723	2	0.00
12/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3539	4	3539	4	0.00
12/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	464	0	464	0	0.00
12/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	683	1	683	1	5,400.00
12/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1532	2	1532	2	0.00
12/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5229	5	5229	5	0.00
12/04/2019	2030 On 07-November-19			Bond Future	9.16	94.6608	9.1570	94.6608	0.00
12/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3696	4	3696	4	0.00
12/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3735	4	3735	4	0.00
12/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3657	4	3657	4	0.00
12/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1738	2	1738	2	0.00
12/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1717	2	1717	2	0.00
12/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1696	2	1696	2	0.00
12/04/2019	2030 On 06-February-20			Bond Future	9.20	9.1500	9.1953	9.1500	0.00
12/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	339	0	339	0	0.00
12/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	216	0	216	0	0.00
12/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	277	0	277	0	0.00
12/04/2019	2032 On 02-May-19			Bond Future	9.28	93.1685	9.2787	93.1685	42,003.00
12/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2467	2	2467	2	0.00
12/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2585	3	2585	3	0.00
12/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2526	3	2526	3	0.00
12/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	178	0	178	0	0.00
12/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	159	0	159	0	0.00
12/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	168	0	168	0	0.00
12/04/2019	2032 On 01-August-19			Bond Future	9.34	94.8941	9.3362	94.8941	0.00
12/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5710	6	5710	6	0.00
12/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5656	6	5656	6	0.00
12/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5602	6	5602	6	0.00
12/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	580	1	580	1	0.00
12/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	561	1	561	1	0.00
12/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	571	1	571	1	0.00

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12/04/2019	2032 On 07-November-19			Bond Future	9.39	92.6985	9.3909	92.6985	0.00
12/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4101	4	4101	4	0.00
12/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4058	4	4058	4	0.00
12/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4016	4	4016	4	0.00
12/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1918	2	1918	2	0.00
12/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	1942	2	1942	2	0.00
12/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1895	2	1895	2	0.00
12/04/2019	2032 On 06-February-20			Bond Future	9.43	9.3900	9.4342	9.3900	0.00
12/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	365	0	365	0	0.00
12/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	298	0	298	0	0.00
12/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	230	0	230	0	0.00
12/04/2019	2033 On 02-May-19			Bond Future	101.93	101.5826	101.9275	101.5826	6,090.00
12/04/2019	2033 On 01-August-19			Bond Future	103.84	103.4892	103.8404	103.4892	0.00
12/04/2019	2033 On 07-November-19			Bond Future	104.85	104.4942	104.8524	104.4942	0.00
12/04/2019	2033 On 06-February-20			Bond Future	106.97	106.4900	106.9653	106.4900	0.00
12/04/2019	2037 On 02-May-19			Bond Future	9.57	93.2549	9.5748	93.2549	51,935.00
12/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2110	2	2110	2	0.00
12/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2051	2	2051	2	0.00
12/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2169	2	2169	2	0.00
12/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	380	0	380	0	0.00
12/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	363	0	363	0	0.00
12/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	346	0	346	0	0.00
12/04/2019	2037 On 01-August-19			Bond Future	9.64	90.7269	9.6372	90.7269	0.00
12/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5681	6	5681	6	0.00
12/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5797	6	5797	6	0.00
12/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5739	6	5739	6	0.00
12/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	806	1	806	1	0.00
12/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	793	1	793	1	0.00
12/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	819	1	819	1	0.00
12/04/2019	2037 On 07-November-19			Bond Future	9.69	92.6080	9.6920	92.6080	0.00
12/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4338	4	4338	4	0.00

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12/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4431	5	4431	5	0.00
12/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4384	4	4384	4	0.00
12/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2362	2	2362	2	0.00
12/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2335	2	2335	2	0.00
12/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2391	2	2391	2	0.00
12/04/2019	2037 On 06-February-20			Bond Future	9.74	9.6700	9.7376	9.6700	0.00
12/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	516	0	516	0	0.00
12/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	592	0	592	0	0.00
12/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	439	0	439	0	0.00
12/04/2019	2038 On 02-May-19			Bond Future	120.55	120.3062	120.5524	120.3062	10,413.00
12/04/2019	2038 On 01-August-19			Bond Future	121.20	120.9489	121.1992	120.9489	3,015.00
12/04/2019	2038 On 07-November-19			Bond Future	123.74	123.4866	123.7421	123.4866	0.00
12/04/2019	2038 On 06-February-20			Bond Future	124.58	124.3400	124.5820	124.3400	0.00
12/04/2019	2040 On 02-May-19			Bond Future	9.65	96.6613	9.6547	96.6613	23,633.00
12/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2375	2	2375	2	0.00
12/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4510	5	4510	5	1,150.00
12/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2311	2	2311	2	0.00
12/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	804	1	804	1	1,150.00
12/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2247	2	2247	2	0.00
12/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4138	4	4138	4	0.00
12/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1005	1	1005	1	0.00
12/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	82	0	82	0	880.00
12/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1045	1	1045	1	880.00
12/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	348	0	348	0	0.00
12/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	366	0	366	0	0.00
12/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	61	0	61	0	0.00
12/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	331	0	331	0	0.00
12/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1269	1	1269	1	0.00
12/04/2019	2040 On 01-August-19			Bond Future	9.72	93.9462	9.7169	93.9462	0.00
12/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5982	6	5982	6	0.00
12/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6045	6	6045	6	0.00

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12/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6107	6	6107	6	0.00
12/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	807	1	807	1	0.00
12/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	835	1	835	1	0.00
12/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	821	1	821	1	0.00
12/04/2019	2040 On 07-November-19			Bond Future	9.77	95.8940	9.7718	95.8940	0.00
12/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4704	5	4704	5	0.00
12/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4755	5	4755	5	0.00
12/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4806	5	4806	5	0.00
12/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2547	3	2547	3	0.00
12/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2604	3	2604	3	0.00
12/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2575	3	2575	3	0.00
12/04/2019	2040 On 06-February-20			Bond Future	9.82	9.7500	9.8178	9.7500	0.00
12/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	558	0	558	0	0.00
12/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	476	0	476	0	0.00
12/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	641	0	641	0	0.00
12/04/2019	2044 On 02-May-19			Bond Future	9.67	93.7909	9.6740	93.7909	38,044.00
12/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2299	2	2299	2	0.00
12/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2364	2	2364	2	0.00
12/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2430	3	2430	3	0.00
12/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	357	0	357	0	0.00
12/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	339	0	339	0	0.00
12/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	375	0	375	0	0.00
12/04/2019	2044 On 01-August-19			Bond Future	9.73	91.1478	9.7336	91.1478	0.00
12/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6185	6	6185	6	0.00
12/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7081	7	7081	7	0.00
12/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3132	3	3132	3	100.00
12/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6249	6	6249	6	0.00
12/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1138	1	1138	1	100.00
12/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6122	6	6122	6	0.00
12/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	856	1	856	1	0.00
12/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4434	4	4434	4	0.00

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12/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	666	1	666	1	100.00
12/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	828	1	828	1	0.00
12/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2060	2	2060	2	0.00
12/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	842	1	842	1	0.00
12/04/2019	2044 On 07-November-19			Bond Future	9.79	93.0376	9.7860	93.0376	0.00
12/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4901	5	4901	5	0.00
12/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4953	5	4953	5	0.00
12/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4849	5	4849	5	0.00
12/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2657	3	2657	3	0.00
12/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2627	3	2627	3	0.00
12/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2598	3	2598	3	0.00
12/04/2019	2044 On 06-February-20			Bond Future	9.83	9.7700	9.8300	9.7700	0.00
12/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	0	0	0	0	0.00
12/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	591	0	591	0	0.00
12/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	421	0	421	0	0.00
12/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	506	0	506	0	0.00
12/04/2019	2046 On 02-May-19			Bond Future	112.01	112.0311	112.0124	112.0311	11,464.00
12/04/2019	2046 On 01-August-19			Bond Future	114.11	114.1337	114.1145	114.1337	4,018.00
12/04/2019	2046 On 07-November-19			Bond Future	114.79	114.8136	114.7936	114.8136	0.00
12/04/2019	2046 On 06-February-20			Bond Future	117.11	117.1500	117.1069	117.1500	0.00
12/04/2019	2050 On 02-May-19			Bond Future	117.24	117.0158	117.2354	117.0158	10,666.00
12/04/2019	2050 On 01-August-19			Bond Future	117.64	117.4209	117.6442	117.4209	2,630.00
12/04/2019	2050 On 07-November-19			Bond Future	120.11	119.8845	120.1124	119.8845	0.00
12/04/2019	2050 On 06-February-20			Bond Future	120.70	120.4800	120.6960	120.4800	0.00
12/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	AL37 On 02-May-19			Index Future	634.19	634.0960	634.1930	634.0960	0.00
12/04/2019	AL37 On 01-August-19			Index Future	645.94	645.8410	645.9380	645.8410	0.00
12/04/2019	AL37 On 07-November-19			Index Future	659.32	659.2250	659.3220	659.2250	0.00
12/04/2019	AL37 On 06-February-20			Index Future	672.46	673.3300	672.4570	673.3300	0.00
12/04/2019	AL7T On 02-May-19			Index Future	736.55	736.5220	736.5510	736.5220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	AL7T On 01-August-19			Index Future	750.19	750.1640	750.1910	750.1640	0.00
12/04/2019	AL7T On 07-November-19			Index Future	765.74	765.7100	765.7360	765.7100	0.00
12/04/2019	AL7T On 06-February-20			Index Future	780.99	782.6300	780.9900	782.6300	0.00
12/04/2019	ALBI On 02-May-19			Index Future	666.98	667.4330	666.9750	667.4330	898.00
12/04/2019	ALBI On 01-August-19			Index Future	679.33	679.7950	679.3270	679.7950	74.00
12/04/2019	ALBI On 07-November-19			Index Future	693.40	693.8820	693.4030	693.8820	0.00
12/04/2019	ALBI On 06-February-20			Index Future	707.22	709.7600	707.2170	709.7600	0.00
12/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2019	ES33 On 02-May-19			Bond Future	10.75	77.6473	10.7479	77.6473	350.00
12/04/2019	ES33 On 01-August-19			Bond Future	10.85	79.0854	10.8492	79.0854	0.00
12/04/2019	ES33 On 07-November-19			Bond Future	10.96	76.9289	10.9551	76.9289	0.00
12/04/2019	ES33 On 06-February-20			Bond Future	11.05	10.9900	11.0505	10.9900	0.00
12/04/2019	ES42 On 02-May-19			Bond Future	11.02	79.4623	11.0176	79.4623	4,919.00
12/04/2019	ES42 On 01-August-19			Bond Future	11.12	80.9341	11.1173	80.9341	0.00
12/04/2019	ES42 On 07-November-19			Bond Future	11.22	78.3453	11.2215	78.3453	0.00
12/04/2019	ES42 On 06-February-20			Bond Future	11.31	11.2500	11.3118	11.2500	0.00
12/04/2019	GOVI On 02-May-19			GOVI	660.62	661.1250	660.6220	661.1250	449.00
12/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	127420	13	127420	13	0.00
12/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	127520	13	127520	13	0.00
12/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	127620	13	127620	13	0.00
12/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 01-August-19			GOVI	672.86	673.3700	672.8550	673.3700	2.00
12/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	341650	35	341650	35	0.00
12/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	341750	35	341750	35	0.00
12/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	341850	35	341850	35	0.00
12/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 07-November-19			GOVI	686.80	687.3250	686.7980	687.3250	0.00
12/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	138980	14	138980	14	0.00
12/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	138880	14	138880	14	0.00
12/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	138780	14	138780	14	0.00
12/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 06-February-20			GOVI	700.48	703.1400	700.4800	703.1400	0.00
12/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
12/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	26500	0	26500	0	0.00
12/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	26700	0	26700	0	0.00
12/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	26600	0	26600	0	0.00
12/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2019	IGOV On 02-May-19			Index Future	255.23	254.7470	255.2300	254.7470	723.00
12/04/2019	IGOV On 01-August-19			Index Future	260.02	259.5280	260.0200	259.5280	299.00
12/04/2019	IGOV On 07-November-19			Index Future	265.47	264.9730	265.4740	264.9730	0.00
12/04/2019	IGOV On 06-February-20			Index Future	270.82	270.3300	270.8230	270.3300	0.00
12/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
12/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
12/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
12/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
12/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
12/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
12/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.28	102.2800	102.2800	102.2800	0.00
12/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.22	99.2100	99.2200	99.2100	0.00
12/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.97	95.9600	95.9700	95.9600	0.00
12/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.08	95.0800	95.0800	95.0800	0.00
12/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.15	94.1500	94.1500	94.1500	0.00
12/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.19	94.1800	94.1900	94.1800	0.00
12/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.26	96.2600	96.2600	96.2600	51.00
12/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.30	96.2900	96.3000	96.2900	0.00
12/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.38	97.3700	97.3800	97.3700	0.00
12/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.22	101.2000	101.2200	101.2000	0.00
12/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.38	102.3600	102.3800	102.3600	0.00
12/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.63	95.6100	95.6300	95.6100	0.00
12/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.62	101.6000	101.6200	101.6000	0.00
12/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.01	96.9900	97.0100	96.9900	0.00
12/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.09	93.0400	93.0900	93.0400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.01	89.9600	90.0100	89.9600	0.00
12/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.69	88.6400	88.6900	88.6400	0.00
12/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.83	90.7800	90.8300	90.7800	0.00
12/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.64	94.5900	94.6400	94.5900	0.00
12/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.17	93.1200	93.1700	93.1200	0.00
12/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.23	95.1900	95.2300	95.1900	0.00
12/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.71	100.6700	100.7100	100.6700	0.00
12/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.05	101.0100	101.0500	101.0100	0.00
12/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.48	94.4300	94.4800	94.4300	0.00
12/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.73	101.6900	101.7300	101.6900	0.00
12/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.22	95.1700	95.2200	95.1700	0.00
12/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/04/2019	R023 On 02-May-19			Bond Future	7.62	101.8058	7.6247	101.8058	62,579.00
12/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2685	3	2685	3	0.00
12/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2654	3	2654	3	0.00
12/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2622	3	2622	3	0.00
12/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R023 On 01-August-19			Bond Future	7.63	103.6914	7.6299	103.6914	0.00
12/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3939	4	3939	4	0.00
12/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3996	4	3996	4	0.00
12/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3967	4	3967	4	0.00
12/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	29	0	29	0	0.00
12/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	28	0	28	0	0.00
12/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	30	0	30	0	0.00
12/04/2019	R023 On 07-November-19			Bond Future	7.62	101.9061	7.6182	101.9061	0.00
12/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1659	2	1659	2	0.00
12/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1680	2	1680	2	0.00
12/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1701	2	1701	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	610	1	610	1	0.00
12/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	617	1	617	1	0.00
12/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	624	1	624	1	0.00
12/04/2019	R023 On 06-February-20			Bond Future	7.58	7.5300	7.5818	7.5300	0.00
12/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	139	0	139	0	0.00
12/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	112	0	112	0	0.00
12/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	166	0	166	0	0.00
12/04/2019	R035 On 02-May-19			Bond Future	9.49	96.7527	9.4888	96.7527	67,790.00
12/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2231	2	2231	2	0.00
12/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2292	2	2292	2	0.00
12/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2172	2	2172	2	0.00
12/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	315	0	315	0	0.00
12/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	284	0	284	0	0.00
12/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	299	0	299	0	0.00
12/04/2019	R035 On 01-August-19			Bond Future	9.55	98.5448	9.5472	98.5448	0.00
12/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5841	6	5841	6	0.00
12/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5782	6	5782	6	0.00
12/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5724	6	5724	6	0.00
12/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	731	1	731	1	0.00
12/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	744	1	744	1	0.00
12/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	719	1	719	1	0.00
12/04/2019	R035 On 07-November-19			Bond Future	9.61	96.0816	9.6063	96.0816	0.00
12/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4364	4	4364	4	0.00
12/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4411	4	4411	4	0.00
12/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4458	5	4458	5	0.00
12/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2392	2	2392	2	0.00
12/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2339	2	2339	2	0.00
12/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2365	2	2365	2	0.00
12/04/2019	R035 On 06-February-20			Bond Future	9.66	9.6000	9.6565	9.6000	0.00
12/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R035 On 06-February-20	9.60	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
12/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	501	0	501	0	0.00
12/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	350	0	350	0	0.00
12/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	425	0	425	0	0.00
12/04/2019	R186 On 02-May-19			Bond Future	8.49	115.0568	8.4876	115.0568	97,778.00
12/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3180	3	3180	3	0.00
12/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1255	1	1255	1	3,250.00
12/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8882	9	8882	9	0.00
12/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3125	3	3125	3	0.00
12/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7162	7	7162	7	0.00
12/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	3015	3	3015	3	7,000.00
12/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8616	9	8616	9	0.00
12/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1130	1	1130	1	90.00
12/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	698	1	698	1	7,000.00
12/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1956	2	1956	2	7,500.00
12/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3291	3	3291	3	0.00
12/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1475	1	1475	1	200.00
12/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4126	4	4126	4	90.00
12/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4405	4	4405	4	3,250.00
12/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2474	2	2474	2	0.00
12/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3070	3	3070	3	0.00
12/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4684	5	4684	5	200.00
12/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8295	8	8295	8	0.00
12/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	7	0	7	0	0.00
12/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
12/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
12/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
12/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	29	0	29	0	0.00
12/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	350	0	350	0	0.00
12/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	3	0	3	0	0.00
12/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	226	0	226	0	0.00
12/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	23	0	23	0	3,250.00
12/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	66	0	66	0	4,000.00
12/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	33	0	33	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	625	1	625	1	0.00
12/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	125	0	125	0	0.00
12/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	5	0	5	0	0.00
12/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	298	0	298	0	4,100.00
12/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	31	0	31	0	0.00
12/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
12/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	27	0	27	0	0.00
12/04/2019	R186 On 01-August-19			Bond Future	8.53	111.8889	8.5349	111.8889	1,056.00
12/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3509	4	3509	4	6,000.00
12/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	956	1	956	1	6,000.00
12/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5718	6	5718	6	0.00
12/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1143	1	1143	1	0.00
12/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5814	6	5814	6	0.00
12/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5766	6	5766	6	0.00
12/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2106	2	2106	2	0.00
12/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4281	4	4281	4	0.00
12/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8493	8	8493	8	0.00
12/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2039	2	2039	2	0.00
12/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1161	1	1161	1	4,150.00
12/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	220	0	220	0	0.00
12/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	427	0	427	0	0.00
12/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	226	0	226	0	0.00
12/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	45	0	45	0	6,000.00
12/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	232	0	232	0	0.00
12/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	596	1	596	1	0.00
12/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2318	2	2318	2	0.00
12/04/2019	R186 On 07-November-19			Bond Future	8.57	114.2083	8.5730	114.2083	0.00
12/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2683	0	2683	0	0.00
12/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3439	3	3439	3	0.00
12/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	1290	0	1290	0	5,000.00
12/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3515	4	3515	4	0.00
12/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3477	3	3477	3	0.00
12/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1383	1	1383	1	0.00
12/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3225	0	3225	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1400	1	1400	1	0.00
12/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1812	0	1812	0	5,000.00
12/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1416	1	1416	1	0.00
12/04/2019	R186 On 06-February-20			Bond Future	8.60	8.5600	8.5967	8.5600	0.00
12/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	199	0	199	0	0.00
12/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	145	0	145	0	0.00
12/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	253	0	253	0	0.00
12/04/2019	R197 On 02-May-19			Bond Future	301.90	300.9735	301.8980	300.9735	2,500.00
12/04/2019	R197 On 01-August-19			Bond Future	300.11	299.1724	300.1133	299.1724	1,400.00
12/04/2019	R197 On 07-November-19			Bond Future	306.41	305.4496	306.4096	305.4496	0.00
12/04/2019	R197 On 06-February-20			Bond Future	304.94	303.9500	304.9368	303.9500	0.00
12/04/2019	R202 On 02-May-19			Bond Future	232.37	231.8828	232.3690	231.8828	8,717.00
12/04/2019	R202 On 01-August-19			Bond Future	232.77	232.2779	232.7724	232.2779	2,037.00
12/04/2019	R202 On 07-November-19			Bond Future	237.66	237.1513	237.6559	237.1513	0.00
12/04/2019	R202 On 06-February-20			Bond Future	238.38	237.9100	238.3830	237.9100	0.00
12/04/2019	R207 On 02-May-19			Bond Future	6.69	102.6234	6.6854	102.6234	6,013.00
12/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	615	1	615	1	0.00
12/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	628	1	628	1	0.00
12/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	621	1	621	1	0.00
12/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 01-August-19			Bond Future	6.17	100.8830	6.1700	100.8830	50.00
12/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	503	1	503	1	0.00
12/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	507	1	507	1	0.00
12/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	512	1	512	1	0.00
12/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 07-November-19			Bond Future	3.72	102.9743	3.7194	102.9743	0.00
12/04/2019	R207 On 07-November-19	2.07	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
12/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	298	0	298	0	0.00
12/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	297	0	297	0	0.00
12/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	295	0	295	0	0.00
12/04/2019	R208 On 02-May-19			Bond Future	6.84	100.5224	6.8367	100.5224	15,592.00
12/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2046	2	2046	2	0.00
12/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2080	2	2080	2	0.00
12/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2063	2	2063	2	0.00
12/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 01-August-19			Bond Future	6.73	102.3843	6.7279	102.3843	0.00
12/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2189	2	2189	2	0.00
12/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2174	2	2174	2	0.00
12/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2159	2	2159	2	0.00
12/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
12/04/2019	R208 On 07-November-19			Bond Future	6.51	101.1007	6.5076	101.1007	0.00
12/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	586	1	586	1	0.00
12/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	576	1	576	1	0.00
12/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	565	1	565	1	0.00
12/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	156	0	156	0	0.00
12/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	158	0	158	0	0.00
12/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	153	0	153	0	0.00
12/04/2019	R208 On 06-February-20			Bond Future	6.15	6.1300	6.1453	6.1300	0.00
12/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	6	0	6	0	0.00
12/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	28	0	28	0	0.00
12/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	17	0	17	0	0.00
12/04/2019	R209 On 02-May-19			Bond Future	9.44	74.0521	9.4374	74.0521	99,298.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1919	2	1919	2	0.00
12/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6634	7	6634	7	0.00
12/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7838	8	7838	8	0.00
12/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1970	2	1970	2	0.00
12/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	552	1	552	1	760.00
12/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3376	3	3376	3	760.00
12/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1868	2	1868	2	0.00
12/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	271	0	271	0	0.00
12/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1139	1	1139	1	0.00
12/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	1	0	1	0	11,560.00
12/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
12/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	61	0	61	0	0.00
12/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	257	0	257	0	0.00
12/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	244	0	244	0	0.00
12/04/2019	R209 On 01-August-19			Bond Future	9.49	75.4238	9.4894	75.4238	32.00
12/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4841	5	4841	5	0.00
12/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1376	1	1376	1	7,560.00
12/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4941	5	4941	5	0.00
12/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6421	7	6421	7	0.00
12/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3192	3	3192	3	7,560.00
12/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4891	5	4891	5	0.00
12/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	388	0	388	0	7,560.00
12/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2645	3	2645	3	0.00
12/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1178	1	1178	1	0.00
12/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	642	1	642	1	0.00
12/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	653	1	653	1	0.00
12/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	631	1	631	1	0.00
12/04/2019	R209 On 07-November-19			Bond Future	9.54	73.8337	9.5391	73.8337	0.00
12/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3754	4	3754	4	0.00
12/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3835	4	3835	4	0.00
12/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3794	4	3794	4	0.00
12/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2051	2	2051	2	0.00
12/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2028	2	2028	2	0.00
12/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2074	2	2074	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R209 On 06-February-20			Bond Future	9.58	9.5100	9.5788	9.5100	0.00
12/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	514	0	514	0	0.00
12/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	449	0	449	0	0.00
12/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	383	0	383	0	0.00
12/04/2019	R210 On 02-May-19			Bond Future	184.83	184.8634	184.8319	184.8634	2,268.00
12/04/2019	R210 On 01-August-19			Bond Future	188.30	188.3331	188.3005	188.3331	695.00
12/04/2019	R210 On 07-November-19			Bond Future	189.65	189.6850	189.6511	189.6850	0.00
12/04/2019	R210 On 06-February-20			Bond Future	193.47	193.5400	193.4732	193.5400	0.00
12/04/2019	R212 On 02-May-19			Bond Future	157.41	157.2100	157.4110	157.2100	8,946.00
12/04/2019	R212 On 01-August-19			Bond Future	158.18	157.9729	158.1773	157.9729	1,526.00
12/04/2019	R212 On 07-November-19			Bond Future	161.50	161.2875	161.4958	161.2875	0.00
12/04/2019	R212 On 06-February-20			Bond Future	162.51	162.2400	162.5107	162.2400	0.00
12/04/2019	R213 On 02-May-19			Bond Future	9.17	85.8247	9.1678	85.8247	28,739.00
12/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2226	2	2226	2	0.00
12/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2173	2	2173	2	0.00
12/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2120	2	2120	2	0.00
12/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	154	0	154	0	0.00
12/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	163	0	163	0	0.00
12/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	145	0	145	0	0.00
12/04/2019	R213 On 01-August-19			Bond Future	9.22	87.4143	9.2210	87.4143	0.00
12/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5067	5	5067	5	0.00
12/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5116	5	5116	5	0.00
12/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5166	5	5166	5	0.00
12/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	465	0	465	0	0.00
12/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	482	0	482	0	0.00
12/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	473	0	473	0	0.00
12/04/2019	R213 On 07-November-19			Bond Future	9.27	85.6724	9.2741	85.6724	0.00
12/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3671	4	3671	4	0.00
12/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3711	4	3711	4	0.00
12/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3751	4	3751	4	0.00
12/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1772	2	1772	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1812	2	1812	2	0.00
12/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1792	2	1792	2	0.00
12/04/2019	R213 On 06-February-20			Bond Future	9.32	9.2700	9.3180	9.2700	0.00
12/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	292	0	292	0	0.00
12/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	353	0	353	0	0.00
12/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	231	0	231	0	0.00
12/04/2019	R214 On 02-May-19			Bond Future	9.64	72.9062	9.6375	72.9062	21,077.00
12/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1898	2	1898	2	0.00
12/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1795	2	1795	2	0.00
12/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1847	2	1847	2	0.00
12/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	322	0	322	0	0.00
12/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	306	0	306	0	0.00
12/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	338	0	338	0	0.00
12/04/2019	R214 On 01-August-19			Bond Future	9.69	74.2565	9.6903	74.2565	0.00
12/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4933	5	4933	5	0.00
12/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4984	5	4984	5	0.00
12/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4883	5	4883	5	0.00
12/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	738	1	738	1	0.00
12/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	726	1	726	1	0.00
12/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	714	1	714	1	0.00
12/04/2019	R214 On 07-November-19			Bond Future	9.74	72.4957	9.7437	72.4957	0.00
12/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3967	4	3967	4	0.00
12/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3925	4	3925	4	0.00
12/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4008	4	4008	4	0.00
12/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2206	2	2206	2	0.00
12/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2182	2	2182	2	0.00
12/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2158	2	2158	2	0.00
12/04/2019	R214 On 06-February-20			Bond Future	9.79	9.7200	9.7892	9.7200	0.00
12/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R214 On 06-February-20	9.72	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
12/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	471	0	471	0	0.00
12/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	403	0	403	0	0.00
12/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	540	0	540	0	0.00
12/04/2019	R248 On 02-May-19			Bond Future	9.62	93.3075	9.6223	93.3075	101,201.00
12/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2759	3	2759	3	0.00
12/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2829	3	2829	3	0.00
12/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2690	3	2690	3	0.00
12/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	305	0	305	0	0.00
12/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	337	0	337	0	0.00
12/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	321	0	321	0	0.00
12/04/2019	R248 On 01-August-19			Bond Future	9.67	95.0357	9.6743	95.0357	100.00
12/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6564	7	6564	7	0.00
12/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6498	7	6498	7	0.00
12/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6433	7	6433	7	0.00
12/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	816	1	816	1	0.00
12/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	830	1	830	1	0.00
12/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	802	1	802	1	0.00
12/04/2019	R248 On 07-November-19			Bond Future	9.73	92.5633	9.7268	92.5633	0.00
12/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5189	5	5189	5	0.00
12/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5135	5	5135	5	0.00
12/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5081	5	5081	5	0.00
12/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2616	3	2616	3	0.00
12/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2646	3	2646	3	0.00
12/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2586	3	2586	3	0.00
12/04/2019	R248 On 06-February-20			Bond Future	9.77	9.7100	9.7714	9.7100	0.00
12/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
12/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	451	0	451	0	0.00
12/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	627	0	627	0	0.00
12/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	539	0	539	0	0.00