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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8997	137.8323	137.8997	1,461.00
11/10/2019	2025 On 06-February-20			Bond Future	138.87	138.9359	138.8675	138.9359	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
11/10/2019	2025 On 07-May-20			Bond Future	141.45	141.5198	141.4500	141.5198	0.00
11/10/2019	2025 On 06-August-20			Bond Future	142.64	142.7074	142.6362	142.7074	0.00
11/10/2019	2029 On 07-November-19			Bond Future	102.09	102.1719	102.0863	102.1719	4,410.00
11/10/2019	2029 On 06-February-20			Bond Future	103.94	104.0317	103.9447	104.0317	0.00
11/10/2019	2029 On 07-May-20			Bond Future	104.77	104.8539	104.7652	104.8539	0.00
11/10/2019	2029 On 06-August-20			Bond Future	106.76	106.8491	106.7587	106.8491	0.00
11/10/2019	2030 On 07-November-19			Bond Future	8.95	96.1346	8.9527	96.1346	72,487.00
11/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3355	4	3355	4	0.00
11/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1444	2	1444	2	5,500.00
11/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	162	0	162	0	5,500.00
11/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2385	3	2385	3	0.00
11/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1241	1	1241	1	0.00
11/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3411	4	3411	4	0.00
11/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4953	5	4953	5	0.00
11/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1891	2	1891	2	0.00
11/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2132	2	2132	2	0.00
11/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	39	0	39	0	0.00
11/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3299	3	3299	3	0.00
11/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5472	6	5472	6	0.00
11/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	134	0	134	0	0.00
11/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	884	1	884	1	0.00
11/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1529	2	1529	2	0.00
11/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4607	5	4607	5	0.00
11/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2647	3	2647	3	0.00
11/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	176	0	176	0	2,500.00
11/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	31	0	31	0	0.00
11/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	902	1	902	1	5,000.00
11/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	275	0	275	0	0.00
11/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	99	0	99	0	0.00
11/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	478	0	478	0	0.00
11/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	13	0	13	0	2,500.00
11/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2598	2	2598	2	0.00
11/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	628	1	628	1	5,333.00
11/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2430	2	2430	2	0.00

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11/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	95	0	95	0	0.00
11/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	518	0	518	0	0.00
11/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	90	0	90	0	0.00
11/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	22	0	22	0	5,500.00
11/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	221	0	221	0	2,750.00
11/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	343	0	343	0	2,750.00
11/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3626	3	3626	3	0.00
11/10/2019	2030 On 06-February-20			Bond Future	9.01	93.8522	9.0136	93.8522	0.00
11/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1858	2	1858	2	5,820.00
11/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	477	1	477	1	5,820.00
11/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2338	2	2338	2	0.00
11/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2375	2	2375	2	0.00
11/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2411	3	2411	3	0.00
11/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1509	1	1509	1	0.00
11/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4388	4	4388	4	0.00
11/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1558	1	1558	1	0.00
11/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1533	1	1533	1	0.00
11/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1942	2	1942	2	0.00
11/10/2019	2030 On 07-May-20			Bond Future	9.07	95.5753	9.0739	95.5753	0.00
11/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1840	2	1840	2	0.00
11/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1813	2	1813	2	0.00
11/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1787	2	1787	2	0.00
11/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3561	3	3561	3	0.00
11/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3597	3	3597	3	0.00
11/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3525	3	3525	3	0.00
11/10/2019	2030 On 06-August-20			Bond Future	9.13	93.3633	9.1311	93.3633	0.00
11/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	186	0	186	0	0.00
11/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	126	0	126	0	0.00
11/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	246	0	246	0	0.00
11/10/2019	2032 On 07-November-19			Bond Future	9.29	93.6014	9.2895	93.6014	48,565.00
11/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3096	3	3096	3	0.00

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11/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3039	3	3039	3	0.00
11/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2982	3	2982	3	0.00
11/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	205	0	205	0	0.00
11/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	214	0	214	0	0.00
11/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	196	0	196	0	0.00
11/10/2019	2032 On 06-February-20			Bond Future	9.36	95.2822	9.3566	95.2822	0.00
11/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2226	2	2226	2	0.00
11/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2263	2	2263	2	0.00
11/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2190	2	2190	2	0.00
11/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2031	2	2031	2	0.00
11/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2000	2	2000	2	0.00
11/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1970	2	1970	2	0.00
11/10/2019	2032 On 07-May-20			Bond Future	9.42	92.8716	9.4213	92.8716	0.00
11/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2147	2	2147	2	0.00
11/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2209	2	2209	2	0.00
11/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2178	2	2178	2	0.00
11/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3804	4	3804	4	0.00
11/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3766	4	3766	4	0.00
11/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3841	4	3841	4	0.00
11/10/2019	2032 On 06-August-20			Bond Future	9.48	94.6178	9.4827	94.6178	0.00
11/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	83	0	83	0	0.00
11/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	214	0	214	0	0.00
11/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	149	0	149	0	0.00
11/10/2019	2033 On 07-November-19			Bond Future	102.59	102.5843	102.5859	102.5843	6,260.00
11/10/2019	2033 On 06-February-20			Bond Future	104.45	104.4517	104.4534	104.4517	0.00
11/10/2019	2033 On 07-May-20			Bond Future	105.20	105.1986	105.2003	105.1986	0.00
11/10/2019	2033 On 06-August-20			Bond Future	107.20	107.2004	107.2021	107.2004	0.00
11/10/2019	2037 On 07-November-19			Bond Future	9.67	92.7685	9.6701	92.7685	68,518.00
11/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2529	3	2529	3	0.00
11/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2645	3	2645	3	0.00
11/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2587	3	2587	3	0.00

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11/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	397	0	397	0	0.00
11/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	381	0	381	0	0.00
11/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	413	0	413	0	0.00
11/10/2019	2037 On 06-February-20			Bond Future	9.74	90.1751	9.7390	90.1751	0.00
11/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2225	2	2225	2	0.00
11/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2187	2	2187	2	0.00
11/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2150	2	2150	2	0.00
11/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2714	3	2714	3	0.00
11/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2753	3	2753	3	0.00
11/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2675	3	2675	3	0.00
11/10/2019	2037 On 07-May-20			Bond Future	9.81	91.8308	9.8073	91.8308	0.00
11/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2668	3	2668	3	0.00
11/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2703	3	2703	3	0.00
11/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2738	3	2738	3	0.00
11/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4233	4	4233	4	0.00
11/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4317	4	4317	4	0.00
11/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4275	4	4275	4	0.00
11/10/2019	2037 On 06-August-20			Bond Future	9.87	89.2977	9.8737	89.2977	0.00
11/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	47	0	47	0	0.00
11/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	101	0	101	0	0.00
11/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	27	0	27	0	0.00
11/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	0	0	0	0	0.00
11/10/2019	2038 On 07-November-19			Bond Future	120.63	120.6330	120.6347	120.6330	21,941.00
11/10/2019	2038 On 06-February-20			Bond Future	121.17	121.1707	121.1726	121.1707	0.00
11/10/2019	2038 On 07-May-20			Bond Future	123.43	123.4241	123.4260	123.4241	0.00
11/10/2019	2038 On 06-August-20			Bond Future	124.08	124.0792	124.0811	124.0792	0.00
11/10/2019	2040 On 07-November-19			Bond Future	9.82	95.4824	9.8206	95.4824	45,596.00
11/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2267	2	2267	2	0.00
11/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2384	2	2384	2	0.00
11/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2325	2	2325	2	0.00
11/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1125	1	1125	1	1,260.00
11/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	74	0	74	0	1,260.00

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11/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	570	1	570	1	0.00
11/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	527	1	527	1	0.00
11/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1295	1	1295	1	0.00
11/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4516	4	4516	4	0.00
11/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	548	1	548	1	0.00
11/10/2019	2040 On 06-February-20			Bond Future	9.89	92.6871	9.8912	92.6871	0.00
11/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	27	0	27	0	0.00
11/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1993	2	1993	2	0.00
11/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2070	2	2070	2	0.00
11/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2032	2	2032	2	0.00
11/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	258	0	258	0	0.00
11/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3143	3	3143	3	0.00
11/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3188	3	3188	3	0.00
11/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7958	8	7958	8	0.00
11/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13488	13	13488	13	0.00
11/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3232	3	3232	3	0.00
11/10/2019	2040 On 07-May-20			Bond Future	9.96	94.3889	9.9610	94.3889	0.00
11/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2855	3	2855	3	0.00
11/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2817	3	2817	3	0.00
11/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2780	3	2780	3	0.00
11/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4659	5	4659	5	0.00
11/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4569	5	4569	5	0.00
11/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4614	5	4614	5	0.00
11/10/2019	2040 On 06-August-20			Bond Future	10.03	91.6534	10.0291	91.6534	0.00
11/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
11/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	7	0	7	0	0.00
11/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	86	0	86	0	0.00
11/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	72	0	72	0	0.00
11/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	0	0	0	0	0.00
11/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	0	0	0	0	0.00
11/10/2019	2044 On 07-November-19			Bond Future	9.87	92.2365	9.8750	92.2365	38,206.00
11/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2173	2	2173	2	0.00
11/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5227	5	5227	5	0.00
11/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2231	2	2231	2	0.00

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11/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	21	0	21	0	328.00
11/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	739	1	739	1	328.00
11/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2117	2	2117	2	0.00
11/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	673	1	673	1	0.00
11/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6067	6	6067	6	0.00
11/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	624	1	624	1	0.00
11/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1880	2	1880	2	0.00
11/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	649	1	649	1	0.00
11/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	94	0	94	0	328.00
11/10/2019	2044 On 06-February-20			Bond Future	9.94	89.5082	9.9434	89.5082	0.00
11/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	303	0	303	0	328.00
11/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1968	2	1968	2	0.00
11/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1857	2	1857	2	328.00
11/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1931	2	1931	2	0.00
11/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7242	7	7242	7	0.00
11/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2005	2	2005	2	0.00
11/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3466	3	3466	3	0.00
11/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3371	3	3371	3	0.00
11/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	760	1	760	1	328.00
11/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3419	3	3419	3	0.00
11/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3562	4	3562	4	0.00
11/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7837	8	7837	8	0.00
11/10/2019	2044 On 07-May-20			Bond Future	10.01	91.1516	10.0110	91.1516	0.00
11/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2894	3	2894	3	0.00
11/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2970	3	2970	3	0.00
11/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1214	1	1214	1	556.00
11/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1393	1	1393	1	100.00
11/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3651	4	3651	4	100.00
11/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2932	3	2932	3	0.00
11/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3362	3	3362	3	556.00
11/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9020	9	9020	9	0.00
11/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9390	9	9390	9	0.00
11/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4681	5	4681	5	0.00
11/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7706	8	7706	8	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
11/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4193	4	4193	4	0.00
11/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3905	4	3905	4	0.00
11/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1391	1	1391	1	556.00
11/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1273	1	1273	1	100.00
11/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4727	5	4727	5	0.00
11/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7248	7	7248	7	0.00
11/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4635	5	4635	5	0.00
11/10/2019	2044 On 06-August-20			Bond Future	10.08	88.4806	10.0769	88.4806	0.00
11/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3692	4	3692	4	0.00
11/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1251	1	1251	1	140.00
11/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2965	3	2965	3	140.00
11/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3769	4	3769	4	0.00
11/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8650	9	8650	9	0.00
11/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3731	4	3731	4	0.00
11/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5423	5	5423	5	0.00
11/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2203	2	2203	2	140.00
11/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10588	11	10588	11	0.00
11/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6432	6	6432	6	0.00
11/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5379	5	5379	5	0.00
11/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5468	5	5468	5	0.00
11/10/2019	2046 On 07-November-19			Bond Future	111.11	110.9097	111.1138	110.9097	17,994.00
11/10/2019	2046 On 06-February-20			Bond Future	113.14	112.9285	113.1365	112.9285	0.00
11/10/2019	2046 On 07-May-20			Bond Future	113.49	113.2804	113.4922	113.2804	0.00
11/10/2019	2046 On 06-August-20			Bond Future	115.65	115.4361	115.6518	115.4361	0.00
11/10/2019	2050 On 07-November-19			Bond Future	115.58	115.4601	115.5769	115.4601	12,916.00
11/10/2019	2050 On 06-February-20			Bond Future	115.85	115.7261	115.8454	115.7261	0.00
11/10/2019	2050 On 07-May-20			Bond Future	118.00	117.8783	117.9996	117.8783	0.00
11/10/2019	2050 On 06-August-20			Bond Future	118.37	118.2414	118.3651	118.2414	0.00
11/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	AL37 On 07-November-19			Index Future	667.67	667.8280	667.6720	667.8280	0.00
11/10/2019	AL37 On 06-February-20			Index Future	679.66	679.8200	679.6620	679.8200	0.00
11/10/2019	AL37 On 07-May-20			Index Future	692.14	692.3010	692.1390	692.3010	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
11/10/2019	AL37 On 06-August-20			Index Future	705.15	705.3160	705.1510	705.3160	0.00
11/10/2019	AL7T On 07-November-19			Index Future	776.22	777.2570	776.2150	777.2570	120.00
11/10/2019	AL7T On 06-February-20			Index Future	790.15	791.2140	790.1540	791.2140	0.00
11/10/2019	AL7T On 07-May-20			Index Future	804.66	805.7400	804.6610	805.7400	0.00
11/10/2019	AL7T On 06-August-20			Index Future	819.79	820.8870	819.7880	820.8870	0.00
11/10/2019	ALBI On 07-November-19			Index Future	696.34	697.1100	696.3390	697.1100	214.00
11/10/2019	ALBI On 06-February-20			Index Future	708.84	709.6280	708.8430	709.6280	0.00
11/10/2019	ALBI On 07-May-20			Index Future	721.86	722.6560	721.8570	722.6560	0.00
11/10/2019	ALBI On 06-August-20			Index Future	735.43	736.2420	735.4270	736.2420	0.00
11/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C226 On 25-January-23			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
11/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2019	ES33 On 07-November-19			Bond Future	10.78	77.9233	10.7834	77.9233	350.00
11/10/2019	ES33 On 06-February-20			Bond Future	10.90	79.3226	10.8993	79.3226	0.00
11/10/2019	ES33 On 07-May-20			Bond Future	11.01	76.9851	11.0116	76.9851	0.00
11/10/2019	ES33 On 06-August-20			Bond Future	11.12	78.4327	11.1222	78.4327	0.00
11/10/2019	ES42 On 07-November-19			Bond Future	11.13	78.9347	11.1320	78.9347	4,919.00
11/10/2019	ES42 On 06-February-20			Bond Future	11.24	80.3521	11.2430	80.3521	0.00
11/10/2019	ES42 On 07-May-20			Bond Future	11.36	77.5628	11.3553	77.5628	0.00
11/10/2019	ES42 On 06-August-20			Bond Future	11.46	79.0212	11.4644	79.0212	0.00
11/10/2019	GOVI On 07-November-19			GOVI	689.26	690.0230	689.2630	690.0230	1,232.00
11/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	163630	17	163630	17	0.00
11/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	163530	17	163530	17	0.00
11/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	163430	17	163430	17	0.00
11/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 06-February-20			GOVI	701.64	702.4130	701.6400	702.4130	0.00
11/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	14900	1	14900	1	0.00
11/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	15100	1	15100	1	0.00
11/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	15000	1	15000	1	0.00
11/10/2019	GOVI On 07-May-20			GOVI	714.52	715.3090	714.5220	715.3090	0.00
11/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/10/2019	GOVI On 07-May-20	719.99	Call	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
11/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	54780	5	54780	5	0.00
11/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	54580	5	54580	5	0.00
11/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	54680	5	54680	5	0.00
11/10/2019	GOVI On 06-August-20			GOVI	727.95	728.7570	727.9540	728.7570	0.00
11/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	1	0	1	0.00
11/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	1	0	1	0.00
11/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	1	0	1	0.00
11/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	1760	0	1760	0	0.00
11/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	1660	0	1660	0	0.00
11/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	1860	0	1860	0	0.00
11/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2019	IGOV On 07-November-19			Index Future	261.97	261.9470	261.9680	261.9470	1,070.00
11/10/2019	IGOV On 06-February-20			Index Future	266.74	266.7150	266.7360	266.7150	39.00
11/10/2019	IGOV On 07-May-20			Index Future	271.70	271.6750	271.6970	271.6750	0.00
11/10/2019	IGOV On 06-August-20			Index Future	276.87	276.8450	276.8670	276.8450	0.00
11/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
11/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
11/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
11/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7700	98.7600	98.7700	0.00
11/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3700	95.3600	95.3700	0.00
11/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.31	94.3200	94.3100	94.3200	0.00
11/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.22	93.2300	93.2200	93.2300	0.00
11/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.10	93.1100	93.1000	93.1100	0.00
11/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.05	95.0600	95.0500	95.0600	51.00
11/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.96	94.9600	94.9600	94.9600	0.00
11/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.91	95.9000	95.9100	95.9000	0.00
11/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
11/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.69	100.6600	100.6900	100.6600	0.00
11/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.78	93.7400	93.7800	93.7400	0.00
11/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.70	99.6500	99.7000	99.6500	0.00
11/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.96	94.9000	94.9600	94.9000	0.00
11/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.19	90.0600	90.1900	90.0600	0.00
11/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.01	86.8700	87.0100	86.8700	0.00
11/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.61	85.4700	85.6100	85.4700	0.00

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11/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.74	87.5800	87.7400	87.5800	0.00
11/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.57	91.4000	91.5700	91.4000	0.00
11/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.04	89.8600	90.0400	89.8600	0.00
11/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.11	91.9200	92.1100	91.9200	0.00
11/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.65	97.4500	97.6500	97.4500	0.00
11/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.99	97.7900	97.9900	97.7900	0.00
11/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.30	91.1000	91.3000	91.1000	0.00
11/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.67	98.4800	98.6700	98.4800	0.00
11/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.04	91.8400	92.0400	91.8400	0.00
11/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/10/2019	R023 On 07-November-19			Bond Future	7.30	102.8631	7.2986	102.8631	55,418.00
11/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1967	2	1967	2	0.00
11/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1995	2	1995	2	0.00
11/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2023	2	2023	2	0.00
11/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	6	0	6	0	0.00
11/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	7	0	7	0	0.00
11/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	7	0	7	0	0.00
11/10/2019	R023 On 06-February-20			Bond Future	7.31	104.7102	7.3071	104.7102	0.00
11/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	981	1	981	1	0.00
11/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1020	1	1020	1	0.00
11/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1000	1	1000	1	0.00
11/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	399	0	399	0	0.00
11/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	391	0	391	0	0.00
11/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	406	0	406	0	0.00
11/10/2019	R023 On 07-May-20			Bond Future	7.29	102.6998	7.2879	102.6998	0.00
11/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	358	0	358	0	0.00
11/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	368	0	368	0	0.00
11/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	348	0	348	0	0.00
11/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1354	1	1354	1	0.00
11/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1338	1	1338	1	0.00
11/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1323	1	1323	1	0.00
11/10/2019	R023 On 06-August-20			Bond Future	7.24	104.6308	7.2417	104.6308	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
11/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	42	0	42	0	0.00
11/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	88	0	88	0	0.00
11/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	65	0	65	0	0.00
11/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R035 On 07-November-19			Bond Future	9.55	96.5306	9.5464	96.5306	98,096.00
11/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2783	3	2783	3	0.00
11/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1048	1	1048	1	3,500.00
11/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	32	0	32	0	3,500.00
11/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2843	3	2843	3	0.00
11/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2903	3	2903	3	0.00
11/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4965	5	4965	5	0.00
11/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	340	0	340	0	0.00
11/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	354	0	354	0	0.00
11/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	82	0	82	0	3,500.00
11/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1250	1	1250	1	0.00
11/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5006	5	5006	5	0.00
11/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	327	0	327	0	0.00
11/10/2019	R035 On 06-February-20			Bond Future	9.62	98.2640	9.6199	98.2640	0.00
11/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2334	2	2334	2	0.00
11/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2295	2	2295	2	0.00
11/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2256	2	2256	2	0.00
11/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2482	2	2482	2	0.00
11/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2409	2	2409	2	0.00
11/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2445	2	2445	2	0.00
11/10/2019	R035 On 07-May-20			Bond Future	9.68	95.5644	9.6848	95.5644	0.00
11/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1469	2	1469	2	5,000.00
11/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3625	4	3625	4	5,000.00
11/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2574	3	2574	3	0.00
11/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2645	3	2645	3	0.00
11/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8563	9	8563	9	0.00
11/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2609	3	2609	3	0.00
11/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4189	4	4189	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3144	3	3144	3	0.00
11/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4107	4	4107	4	0.00
11/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1121	1	1121	1	5,000.00
11/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4148	4	4148	4	0.00
11/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5880	6	5880	6	0.00
11/10/2019	R035 On 06-August-20			Bond Future	9.75	97.3612	9.7463	97.3612	0.00
11/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2391	2	2391	2	24,761.00
11/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5399	5	5399	5	0.00
11/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1618	2	1618	2	3,000.00
11/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5358	5	5358	5	0.00
11/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5439	6	5439	6	0.00
11/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4172	4	4172	4	0.00
11/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4110	4	4110	4	0.00
11/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9339	9	9339	9	0.00
11/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8091	8	8091	8	0.00
11/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4141	4	4141	4	0.00
11/10/2019	R186 On 07-November-19			Bond Future	8.24	116.1479	8.2444	116.1479	127,259.00
11/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	764	1	764	1	3,750.00
11/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2802	3	2802	3	0.00
11/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3899	4	3899	4	0.00
11/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	625	1	625	1	0.00
11/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	707	1	707	1	4,955.00
11/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4005	4	4005	4	0.00
11/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3952	4	3952	4	0.00
11/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	21	0	21	0	0.00
11/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	879	1	879	1	7,500.00
11/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	789	1	789	1	0.00
11/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	22	0	22	0	0.00
11/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	79	0	79	0	4,955.00
11/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	24	0	24	0	0.00
11/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	732	1	732	1	3,750.00
11/10/2019	R186 On 06-February-20			Bond Future	8.29	112.9296	8.2921	112.9296	5,040.00
11/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1104	1	1104	1	1,007.00
11/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2416	2	2416	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
11/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2236	2	2236	2	0.00
11/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2490	3	2490	3	0.00
11/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4265	4	4265	4	0.00
11/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2453	3	2453	3	0.00
11/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	986	1	986	1	0.00
11/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	443	0	443	0	1,007.00
11/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1096	1	1096	1	1,007.00
11/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	969	1	969	1	0.00
11/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2115	2	2115	2	0.00
11/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1004	1	1004	1	0.00
11/10/2019	R186 On 07-May-20			Bond Future	8.34	115.0030	8.3353	115.0030	0.00
11/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1409	1	1409	1	0.00
11/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4133	4	4133	4	0.00
11/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1926	2	1926	2	6,000.00
11/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1433	1	1433	1	0.00
11/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1386	1	1386	1	0.00
11/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	537	1	537	1	6,000.00
11/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2815	3	2815	3	0.00
11/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4557	4	4557	4	0.00
11/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1012	1	1012	1	6,000.00
11/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2222	2	2222	2	0.00
11/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2754	3	2754	3	0.00
11/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2785	3	2785	3	0.00
11/10/2019	R186 On 06-August-20			Bond Future	8.37	111.8601	8.3723	111.8601	0.00
11/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	40	0	40	0	0.00
11/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	64	0	64	0	0.00
11/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	12	0	12	0	0.00
11/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R197 On 07-November-19			Bond Future	308.60	308.6034	308.6020	308.6034	2,507.00
11/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5663	306.5651	306.5663	40.00
11/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2676	312.2663	312.2676	0.00
11/10/2019	R197 On 06-August-20			Bond Future	310.41	310.4161	310.4147	310.4161	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
11/10/2019	R202 On 07-November-19			Bond Future	233.35	233.3456	233.3489	233.3456	9,029.00
11/10/2019	R202 On 06-February-20			Bond Future	233.53	233.5276	233.5311	233.5276	0.00
11/10/2019	R202 On 07-May-20			Bond Future	237.87	237.8705	237.8741	237.8705	0.00
11/10/2019	R202 On 06-August-20			Bond Future	238.26	238.2573	238.2608	238.2573	0.00
11/10/2019	R207 On 07-November-19			Bond Future	6.78	102.4089	6.7770	102.4089	3,123.00
11/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	844	1	844	1	0.00
11/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	842	1	842	1	0.00
11/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	840	1	840	1	0.00
11/10/2019	R208 On 07-November-19			Bond Future	6.60	100.9775	6.6018	100.9775	11,067.00
11/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	323	0	323	0	0.00
11/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	311	0	311	0	0.00
11/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	299	0	299	0	0.00
11/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	14	0	14	0	0.00
11/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	15	0	15	0	0.00
11/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	13	0	13	0	0.00
11/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7907	6.4450	102.7907	0.00
11/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	24	0	24	0	0.00
11/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	26	0	26	0	0.00
11/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	27	0	27	0	0.00
11/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	358	0	358	0	0.00
11/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	377	0	377	0	0.00
11/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	367	0	367	0	0.00
11/10/2019	R208 On 07-May-20			Bond Future	6.15	101.2743	6.1525	101.2743	0.00
11/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1157	1	1157	1	0.00
11/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1165	1	1165	1	0.00
11/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1148	1	1148	1	0.00
11/10/2019	R208 On 06-August-20			Bond Future	5.56	5.5600	5.5618	5.5600	0.00
11/10/2019	R208 On 06-August-20	5.56	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
11/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	5	0	5	0	0.00
11/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	7	0	7	0	0.00
11/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	1	0	1	0	0.00
11/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R209 On 07-November-19			Bond Future	9.53	73.8994	9.5281	73.8994	97,211.00
11/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2130	2	2130	2	0.00
11/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	904	1	904	1	5,000.00
11/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	37	0	37	0	8,000.00
11/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2229	2	2229	2	0.00
11/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	458	1	458	1	8,000.00
11/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2179	2	2179	2	0.00
11/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1986	2	1986	2	0.00
11/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1775	2	1775	2	0.00
11/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	350	0	350	0	0.00
11/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	364	0	364	0	0.00
11/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	424	0	424	0	8,000.00
11/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4187	4	4187	4	0.00
11/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	378	0	378	0	0.00
11/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1089	1	1089	1	0.00
11/10/2019	R209 On 06-February-20			Bond Future	9.59	75.2264	9.5900	75.2264	0.00
11/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1811	2	1811	2	0.00
11/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1779	2	1779	2	0.00
11/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1842	2	1842	2	0.00
11/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2366	2	2366	2	0.00
11/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2332	2	2332	2	0.00
11/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2298	2	2298	2	0.00
11/10/2019	R209 On 07-May-20			Bond Future	9.65	73.4561	9.6497	73.4561	0.00
11/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2281	2	2281	2	0.00
11/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2342	2	2342	2	0.00
11/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2311	2	2311	2	0.00
11/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3541	3	3541	3	0.00
11/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3506	3	3506	3	0.00
11/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3576	4	3576	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2019	R209 On 06-August-20			Bond Future	9.71	74.8373	9.7063	74.8373	0.00
11/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34671	35	34671	35	0.00
11/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34780	35	34780	35	0.00
11/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34563	34	34563	34	0.00
11/10/2019	R210 On 07-November-19			Bond Future	188.51	188.7157	188.5062	188.7157	2,132.00
11/10/2019	R210 On 06-February-20			Bond Future	191.94	192.1510	191.9378	192.1510	0.00
11/10/2019	R210 On 07-May-20			Bond Future	192.86	193.0743	192.8571	193.0743	0.00
11/10/2019	R210 On 06-August-20			Bond Future	196.53	196.7483	196.5269	196.7483	0.00
11/10/2019	R212 On 07-November-19			Bond Future	162.22	162.2254	162.2245	162.2254	7,384.00
11/10/2019	R212 On 06-February-20			Bond Future	162.93	162.9326	162.9318	162.9326	0.00
11/10/2019	R212 On 07-May-20			Bond Future	165.96	165.9627	165.9618	165.9627	0.00
11/10/2019	R212 On 06-August-20			Bond Future	166.83	166.8272	166.8263	166.8272	0.00
11/10/2019	R213 On 07-November-19			Bond Future	9.15	86.6340	9.1496	86.6340	23,319.00
11/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2787	3	2787	3	0.00
11/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2840	3	2840	3	0.00
11/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2893	3	2893	3	0.00
11/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	141	0	141	0	0.00
11/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	155	0	155	0	0.00
11/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	148	0	148	0	0.00
11/10/2019	R213 On 06-February-20			Bond Future	9.22	88.1897	9.2168	88.1897	0.00
11/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2124	2	2124	2	0.00
11/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2090	2	2090	2	0.00
11/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2056	2	2056	2	0.00
11/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1765	2	1765	2	0.00
11/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1792	2	1792	2	0.00
11/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1738	2	1738	2	0.00
11/10/2019	R213 On 07-May-20			Bond Future	9.28	86.2566	9.2752	86.2566	0.00
11/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1865	2	1865	2	0.00
11/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1891	2	1891	2	0.00
11/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1918	2	1918	2	0.00
11/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3476	3	3476	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
11/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3547	3	3547	3	0.00
11/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3512	3	3512	3	0.00
11/10/2019	R213 On 06-August-20			Bond Future	9.33	87.8784	9.3294	87.8784	0.00
11/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	175	0	175	0	0.00
11/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	115	0	115	0	0.00
11/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	234	0	234	0	0.00
11/10/2019	R214 On 07-November-19			Bond Future	9.79	72.1738	9.7899	72.1738	16,236.00
11/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1973	2	1973	2	0.00
11/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2021	2	2021	2	0.00
11/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1926	2	1926	2	0.00
11/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	522	1	522	1	0.00
11/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	503	0	503	0	0.00
11/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	486	0	486	0	0.00
11/10/2019	R214 On 06-February-20			Bond Future	9.86	73.4699	9.8578	73.4699	0.00
11/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1708	2	1708	2	0.00
11/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1773	2	1773	2	0.00
11/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1740	2	1740	2	0.00
11/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2675	3	2675	3	0.00
11/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2639	3	2639	3	0.00
11/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2711	3	2711	3	0.00
11/10/2019	R214 On 07-May-20			Bond Future	9.92	71.5203	9.9182	71.5203	0.00
11/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2590	3	2590	3	0.00
11/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2622	3	2622	3	0.00
11/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2558	3	2558	3	0.00
11/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3689	4	3689	4	0.00
11/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3653	4	3653	4	0.00
11/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3617	4	3617	4	0.00
11/10/2019	R214 On 06-August-20			Bond Future	9.98	72.8650	9.9755	72.8650	0.00
11/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
11/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	95	0	95	0	0.00
11/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	30	0	30	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
11/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	36	0	36	0	0.00
11/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	0	0	0	0	0.00
11/10/2019	R248 On 07-November-19			Bond Future	9.86	91.3417	9.8553	91.3417	86,810.00
11/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2166	2	2166	2	0.00
11/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2108	2	2108	2	0.00
11/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2051	2	2051	2	0.00
11/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	708	1	708	1	0.00
11/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	735	1	735	1	0.00
11/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	682	1	682	1	0.00
11/10/2019	R248 On 06-February-20			Bond Future	9.92	92.9819	9.9248	92.9819	100.00
11/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1838	2	1838	2	0.00
11/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1876	2	1876	2	0.00
11/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1800	2	1800	2	0.00
11/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3648	4	3648	4	0.00
11/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3749	4	3749	4	0.00
11/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3698	4	3698	4	0.00
11/10/2019	R248 On 07-May-20			Bond Future	9.99	90.2487	9.9867	90.2487	0.00
11/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2961	3	2961	3	0.00
11/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3039	3	3039	3	0.00
11/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3000	3	3000	3	0.00
11/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4769	5	4769	5	0.00
11/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4817	5	4817	5	0.00
11/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4721	5	4721	5	0.00
11/10/2019	R248 On 06-August-20			Bond Future	10.05	91.9456	10.0456	91.9456	0.00
11/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2390	2	2390	2	20,640.00
11/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5926	6	5926	6	0.00
11/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6016	6	6016	6	0.00
11/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1713	2	1713	2	3,000.00
11/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5971	6	5971	6	0.00
11/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4784	5	4784	5	0.00
11/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4748	5	4748	5	0.00
11/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11213	11	11213	11	0.00
11/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4821	5	4821	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
11/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9464	9	9464	9	0.00
