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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	2025 On 07-November-19			Bond Future	136.77	136.7769	136.7747	136.7769	0.00
07/11/2019	2025 On 06-February-20			Bond Future	137.70	137.7999	137.6960	137.7999	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	2025 On 07-May-20			Bond Future	140.23	140.3312	140.2256	140.3312	0.00
07/11/2019	2025 On 06-August-20			Bond Future	141.36	141.4659	141.3583	141.4659	0.00
07/11/2019	2025 On 05-November-20			Bond Future	143.88	143.9800	143.8750	143.9800	0.00
07/11/2019	2029 On 07-November-19			Bond Future	101.06	101.0626	101.0616	101.0626	0.00
07/11/2019	2029 On 06-February-20			Bond Future	102.73	102.9076	102.7336	102.9076	3,860.00
07/11/2019	2029 On 07-May-20			Bond Future	103.51	103.6856	103.5085	103.6856	0.00
07/11/2019	2029 On 06-August-20			Bond Future	105.46	105.6361	105.4557	105.6361	0.00
07/11/2019	2029 On 05-November-20			Bond Future	106.19	106.3700	106.1912	106.3700	0.00
07/11/2019	2030 On 07-November-19			Bond Future	9.06	95.0156	9.0550	95.0156	0.00
07/11/2019	2030 On 07-November-19	9.48	Call	Bond Future	2616	2	2616	2	0.00
07/11/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.30	Call	Bond Future	1520	1	1520	1	0.00
07/11/2019	2030 On 07-November-19	9.05	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.10	Call	Bond Future	282	0	282	0	0.00
07/11/2019	2030 On 07-November-19	9.49	Call	Bond Future	2676	2	2676	2	0.00
07/11/2019	2030 On 07-November-19	9.76	Call	Bond Future	4286	4	4286	4	0.00
07/11/2019	2030 On 07-November-19	9.20	Call	Bond Future	904	1	904	1	0.00
07/11/2019	2030 On 07-November-19	9.25	Call	Bond Future	1213	1	1213	1	0.00
07/11/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.47	Call	Bond Future	2556	2	2556	2	0.00
07/11/2019	2030 On 07-November-19	9.85	Call	Bond Future	4815	5	4815	5	0.00
07/11/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.12	Call	Bond Future	407	0	407	0	0.00
07/11/2019	2030 On 07-November-19	9.70	Call	Bond Future	3932	4	3932	4	0.00
07/11/2019	2030 On 07-November-19	9.35	Call	Bond Future	1826	2	1826	2	0.00
07/11/2019	2030 On 07-November-19	9.35	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	8.95	Put	Bond Future	662	1	662	1	0.00
07/11/2019	2030 On 07-November-19	9.25	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.47	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.12	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	8.57	Put	Bond Future	3109	3	3109	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
07/11/2019	2030 On 07-November-19	8.60	Put	Bond Future	2913	3	2913	3	0.00
07/11/2019	2030 On 07-November-19	9.05	Put	Bond Future	31	0	31	0	0.00
07/11/2019	2030 On 07-November-19	9.48	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.10	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.49	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.76	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.30	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	9.20	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2030 On 07-November-19	8.40	Put	Bond Future	4231	5	4231	5	0.00
07/11/2019	2030 On 06-February-20			Bond Future	9.15	92.7180	9.1502	92.7180	77,575.00
07/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1264	1	1264	1	5,820.00
07/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	229	0	229	0	5,820.00
07/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2037	2	2037	2	0.00
07/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1672	2	1672	2	0.00
07/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1703	2	1703	2	0.00
07/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1735	2	1735	2	0.00
07/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1676	2	1676	2	0.00
07/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	4983	5	4983	5	0.00
07/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1428	1	1428	1	5,000.00
07/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1735	2	1735	2	0.00
07/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1705	2	1705	2	0.00
07/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2191	2	2191	2	0.00
07/11/2019	2030 On 07-May-20			Bond Future	9.22	94.3987	9.2194	94.3987	0.00
07/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1305	1	1305	1	0.00
07/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1283	1	1283	1	0.00
07/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1260	1	1260	1	0.00
07/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3910	4	3910	4	0.00
07/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3950	4	3950	4	0.00
07/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3870	4	3870	4	0.00
07/11/2019	2030 On 06-August-20			Bond Future	9.29	92.1437	9.2861	92.1437	0.00
07/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2370	2	2370	2	0.00
07/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2427	2	2427	2	0.00
07/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2398	2	2398	2	0.00
07/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3501	4	3501	4	0.00

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07/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3470	4	3470	4	0.00
07/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3532	4	3532	4	0.00
07/11/2019	2030 On 05-November-20			Bond Future	9.37	9.3900	9.3685	9.3900	0.00
07/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3541	0	3541	0	0.00
07/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3573	0	3573	0	0.00
07/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1259	0	1259	0	16,000.00
07/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2477	0	2477	0	16,000.00
07/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7317	0	7317	0	0.00
07/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3606	0	3606	0	0.00
07/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3425	0	3425	0	0.00
07/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6253	0	6253	0	0.00
07/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4452	0	4452	0	0.00
07/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1784	0	1784	0	16,000.00
07/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3475	0	3475	0	0.00
07/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3450	0	3450	0	0.00
07/11/2019	2032 On 07-November-19			Bond Future	9.40	92.2959	9.3950	92.2959	0.00
07/11/2019	2032 On 07-November-19	9.72	Call	Bond Future	2178	2	2178	2	0.00
07/11/2019	2032 On 07-November-19	9.71	Call	Bond Future	2112	2	2112	2	0.00
07/11/2019	2032 On 07-November-19	9.70	Call	Bond Future	2046	2	2046	2	0.00
07/11/2019	2032 On 07-November-19	9.71	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2032 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2032 On 07-November-19	9.72	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2032 On 06-February-20			Bond Future	9.50	93.9580	9.4962	93.9580	64,002.00
07/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1594	2	1594	2	0.00
07/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1626	2	1626	2	0.00
07/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1563	1	1563	1	0.00
07/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2343	2	2343	2	0.00
07/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2307	2	2307	2	0.00
07/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2271	2	2271	2	0.00
07/11/2019	2032 On 07-May-20			Bond Future	9.57	91.5017	9.5691	91.5017	0.00
07/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1628	2	1628	2	0.00
07/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1681	2	1681	2	0.00
07/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1654	2	1654	2	0.00
07/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4257	4	4257	4	0.00

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07/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4215	4	4215	4	0.00
07/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4299	4	4299	4	0.00
07/11/2019	2032 On 06-August-20			Bond Future	9.64	93.2019	9.6390	93.2019	0.00
07/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2742	3	2742	3	0.00
07/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2774	3	2774	3	0.00
07/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2805	3	2805	3	0.00
07/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3904	4	3904	4	0.00
07/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3972	4	3972	4	0.00
07/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3938	4	3938	4	0.00
07/11/2019	2032 On 05-November-20			Bond Future	9.73	9.7600	9.7283	9.7600	0.00
07/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	4084	0	4084	0	0.00
07/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	4118	0	4118	0	0.00
07/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	4050	0	4050	0	0.00
07/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3913	0	3913	0	0.00
07/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3884	0	3884	0	0.00
07/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3855	0	3855	0	0.00
07/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2071	101.2065	101.2071	0.00
07/11/2019	2033 On 06-February-20			Bond Future	103.05	103.0549	103.0540	103.0549	6,260.00
07/11/2019	2033 On 07-May-20			Bond Future	103.75	103.7526	103.7519	103.7526	0.00
07/11/2019	2033 On 06-August-20			Bond Future	105.70	105.7044	105.7036	105.7044	0.00
07/11/2019	2033 On 05-November-20			Bond Future	106.37	106.3600	106.3652	106.3600	0.00
07/11/2019	2037 On 07-November-19			Bond Future	9.83	91.2078	9.8300	91.2078	0.00
07/11/2019	2037 On 07-November-19	9.95	Call	Bond Future	898	1	898	1	0.00
07/11/2019	2037 On 07-November-19	9.97	Call	Bond Future	1046	1	1046	1	0.00
07/11/2019	2037 On 07-November-19	9.96	Call	Bond Future	972	1	972	1	0.00
07/11/2019	2037 On 07-November-19	9.96	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2037 On 07-November-19	9.97	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2037 On 07-November-19	9.95	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2037 On 06-February-20			Bond Future	9.93	88.5910	9.9294	88.5910	66,617.00
07/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1344	1	1344	1	0.00
07/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1314	1	1314	1	0.00
07/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1284	1	1284	1	0.00
07/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3267	3	3267	3	0.00
07/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3314	3	3314	3	0.00

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07/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3221	3	3221	3	0.00
07/11/2019	2037 On 07-May-20			Bond Future	10.01	90.1968	10.0066	90.1968	0.00
07/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1829	2	1829	2	0.00
07/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1858	2	1858	2	0.00
07/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1887	2	1887	2	0.00
07/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4857	5	4857	5	0.00
07/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4952	5	4952	5	0.00
07/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4904	5	4904	5	0.00
07/11/2019	2037 On 06-August-20			Bond Future	10.08	87.6132	10.0824	87.6132	0.00
07/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3173	3	3173	3	0.00
07/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3208	3	3208	3	0.00
07/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	3139	3	3139	3	0.00
07/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4761	5	4761	5	0.00
07/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4721	5	4721	5	0.00
07/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4682	5	4682	5	0.00
07/11/2019	2037 On 05-November-20			Bond Future	10.17	10.1800	10.1696	10.1800	0.00
07/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4650	0	4650	0	0.00
07/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4576	0	4576	0	0.00
07/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4613	0	4613	0	0.00
07/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4573	0	4573	0	0.00
07/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4506	0	4506	0	0.00
07/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4540	0	4540	0	0.00
07/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6008	118.6000	118.6008	0.00
07/11/2019	2038 On 06-February-20			Bond Future	118.59	119.1077	118.5925	119.1077	10,691.00
07/11/2019	2038 On 07-May-20			Bond Future	120.77	121.2957	120.7710	121.2957	0.00
07/11/2019	2038 On 06-August-20			Bond Future	121.35	121.8841	121.3496	121.8841	0.00
07/11/2019	2038 On 05-November-20			Bond Future	123.51	124.0500	123.5096	124.0500	0.00
07/11/2019	2040 On 07-November-19			Bond Future	9.97	93.9805	9.9700	93.9805	0.00
07/11/2019	2040 On 07-November-19	10.03	Call	Bond Future	481	0	481	0	0.00
07/11/2019	2040 On 07-November-19	10.04	Call	Bond Future	561	1	561	1	0.00
07/11/2019	2040 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2040 On 07-November-19	10.05	Call	Bond Future	641	1	641	1	0.00
07/11/2019	2040 On 07-November-19	10.05	Put	Bond Future	0	0	0	0	0.00

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07/11/2019	2040 On 07-November-19	10.03	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2040 On 07-November-19	9.80	Put	Bond Future	1385	2	1385	2	0.00
07/11/2019	2040 On 07-November-19	9.30	Put	Bond Future	5658	6	5658	6	0.00
07/11/2019	2040 On 07-November-19	10.04	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2040 On 06-February-20			Bond Future	10.07	91.1631	10.0706	91.1631	44,131.00
07/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	5	0	5	0	0.00
07/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1235	1	1235	1	0.00
07/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1293	1	1293	1	0.00
07/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	88	0	88	0	0.00
07/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1264	1	1264	1	0.00
07/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3858	4	3858	4	0.00
07/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3805	4	3805	4	0.00
07/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9225	9	9225	9	0.00
07/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3911	4	3911	4	0.00
07/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	14904	15	14904	15	0.00
07/11/2019	2040 On 07-May-20			Bond Future	10.15	92.8155	10.1489	92.8155	0.00
07/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1970	2	1970	2	0.00
07/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1938	2	1938	2	0.00
07/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1906	2	1906	2	0.00
07/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5270	5	5270	5	0.00
07/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5169	5	5169	5	0.00
07/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5219	5	5219	5	0.00
07/11/2019	2040 On 06-August-20			Bond Future	10.23	90.0301	10.2258	90.0301	0.00
07/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3384	3	3384	3	0.00
07/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3420	3	3420	3	0.00
07/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3457	3	3457	3	0.00
07/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4989	5	4989	5	0.00
07/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4904	5	4904	5	0.00
07/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4947	5	4947	5	0.00
07/11/2019	2040 On 05-November-20			Bond Future	10.31	10.3100	10.3136	10.3100	0.00
07/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4902	0	4902	0	0.00
07/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4941	0	4941	0	0.00
07/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4981	0	4981	0	0.00
07/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4969	0	4969	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
07/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4932	0	4932	0	0.00
07/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5005	0	5005	0	0.00
07/11/2019	2044 On 07-November-19			Bond Future	10.03	90.7486	10.0250	90.7486	0.00
07/11/2019	2044 On 07-November-19	10.06	Call	Bond Future	285	0	285	0	0.00
07/11/2019	2044 On 07-November-19	10.52	Call	Bond Future	3894	4	3894	4	0.00
07/11/2019	2044 On 07-November-19	10.07	Call	Bond Future	366	0	366	0	0.00
07/11/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 07-November-19	9.74	Call	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 07-November-19	10.05	Call	Bond Future	204	0	204	0	0.00
07/11/2019	2044 On 07-November-19	10.05	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 07-November-19	9.19	Put	Bond Future	7286	7	7286	7	0.00
07/11/2019	2044 On 07-November-19	10.07	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 07-November-19	9.74	Put	Bond Future	2380	3	2380	3	0.00
07/11/2019	2044 On 07-November-19	10.06	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 07-November-19	10.52	Put	Bond Future	0	0	0	0	0.00
07/11/2019	2044 On 06-February-20			Bond Future	10.13	87.9983	10.1286	87.9983	39,505.00
07/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	109	0	109	0	328.00
07/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	1193	1	1193	1	0.00
07/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	1110	1	1110	1	328.00
07/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	1166	1	1166	1	0.00
07/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5831	6	5831	6	0.00
07/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1221	1	1221	1	0.00
07/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4208	4	4208	4	0.00
07/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4094	4	4094	4	0.00
07/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	856	1	856	1	328.00
07/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4151	4	4151	4	0.00
07/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4323	4	4323	4	0.00
07/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9149	9	9149	9	0.00
07/11/2019	2044 On 07-May-20			Bond Future	10.20	89.5934	10.2046	89.5934	0.00
07/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1978	2	1978	2	0.00
07/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6387	6	6387	6	0.00
07/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	2042	2	2042	2	0.00
07/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	675	1	675	1	556.00
07/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	801	1	801	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2628	3	2628	3	100.00
07/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	2009	2	2009	2	0.00
07/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2377	2	2377	2	556.00
07/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7524	8	7524	8	0.00
07/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7911	8	7911	8	0.00
07/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	1050	1	1050	1	129.00
07/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2591	3	2591	3	129.00
07/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5313	5	5313	5	0.00
07/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8722	9	8722	9	0.00
07/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4762	5	4762	5	0.00
07/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4436	4	4436	4	0.00
07/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1449	1	1449	1	556.00
07/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1349	1	1349	1	100.00
07/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7383	7	7383	7	0.00
07/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4482	4	4482	4	0.00
07/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5366	5	5366	5	0.00
07/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1806	2	1806	2	129.00
07/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8210	8	8210	8	0.00
07/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5261	5	5261	5	0.00
07/11/2019	2044 On 06-August-20			Bond Future	10.28	86.8733	10.2791	86.8733	0.00
07/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1303	1	1303	1	602.00
07/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2712	3	2712	3	0.00
07/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	727	1	727	1	140.00
07/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	2085	2	2085	2	140.00
07/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	3127	3	3127	3	602.00
07/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2779	3	2779	3	0.00
07/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	7278	7	7278	7	0.00
07/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2746	3	2746	3	0.00
07/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	8100	8	8100	8	0.00
07/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5993	6	5993	6	0.00
07/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11668	12	11668	12	0.00
07/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7155	7	7155	7	0.00
07/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6042	6	6042	6	0.00
07/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2434	2	2434	2	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2136	2	2136	2	602.00
07/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6092	6	6092	6	0.00
07/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5517	5	5517	5	0.00
07/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9009	9	9009	9	0.00
07/11/2019	2044 On 05-November-20			Bond Future	10.36	10.3500	10.3639	10.3500	0.00
07/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9717	0	9717	0	0.00
07/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3561	0	3561	0	0.00
07/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4970	0	4970	0	0.00
07/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3596	0	3596	0	568.00
07/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	5050	0	5050	0	0.00
07/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	5010	0	5010	0	0.00
07/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1631	0	1631	0	568.00
07/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5080	0	5080	0	0.00
07/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5117	0	5117	0	0.00
07/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10608	0	10608	0	0.00
07/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6767	0	6767	0	0.00
07/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5155	0	5155	0	0.00
07/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2454	0	2454	0	568.00
07/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6719	0	6719	0	0.00
07/11/2019	2046 On 07-November-19			Bond Future	108.74	108.7432	108.7428	108.7432	0.00
07/11/2019	2046 On 06-February-20			Bond Future	109.93	110.7287	109.9323	110.7287	11,575.00
07/11/2019	2046 On 07-May-20			Bond Future	110.20	111.0146	110.2039	111.0146	0.00
07/11/2019	2046 On 06-August-20			Bond Future	112.28	113.1032	112.2772	113.1032	0.00
07/11/2019	2046 On 05-November-20			Bond Future	112.48	113.3200	112.4809	113.3200	0.00
07/11/2019	2050 On 07-November-19			Bond Future	112.55	113.4429	112.5523	113.4429	0.00
07/11/2019	2050 On 06-February-20			Bond Future	112.09	113.6743	112.0941	113.6743	11,559.00
07/11/2019	2050 On 07-May-20			Bond Future	114.15	115.7626	114.1534	115.7626	0.00
07/11/2019	2050 On 06-August-20			Bond Future	114.42	116.0605	114.4211	116.0605	0.00
07/11/2019	2050 On 05-November-20			Bond Future	116.46	118.1200	116.4578	118.1200	0.00
07/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	AL37 On 07-November-19			Index Future	666.73	665.6170	666.7280	665.6170	0.00
07/11/2019	AL37 On 06-February-20			Index Future	678.16	677.6030	678.1620	677.6030	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
07/11/2019	AL37 On 07-May-20			Index Future	690.46	689.8880	690.4580	689.8880	0.00
07/11/2019	AL37 On 06-August-20			Index Future	703.29	702.7070	703.2870	702.7070	0.00
07/11/2019	AL7T On 07-November-19			Index Future	771.35	769.1550	771.3530	769.1550	0.00
07/11/2019	AL7T On 06-February-20			Index Future	783.87	783.0060	783.8730	783.0060	0.00
07/11/2019	AL7T On 07-May-20			Index Future	798.09	797.2020	798.0860	797.2020	0.00
07/11/2019	AL7T On 06-August-20			Index Future	812.92	812.0150	812.9150	812.0150	0.00
07/11/2019	ALBI On 07-November-19			Index Future	690.16	688.4530	690.1630	688.4530	0.00
07/11/2019	ALBI On 06-February-20			Index Future	701.20	700.8510	701.1980	700.8510	414.00
07/11/2019	ALBI On 07-May-20			Index Future	713.91	713.5580	713.9120	713.5580	0.00
07/11/2019	ALBI On 06-August-20			Index Future	727.18	726.8160	727.1770	726.8160	0.00
07/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C223 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
07/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2019	ES33 On 07-November-19			Bond Future	10.84	77.2980	10.8400	77.2980	0.00
07/11/2019	ES33 On 06-February-20			Bond Future	10.99	78.6900	10.9884	78.6900	350.00
07/11/2019	ES33 On 07-May-20			Bond Future	11.11	76.3231	11.1072	76.3231	0.00
07/11/2019	ES33 On 06-August-20			Bond Future	11.22	77.7413	11.2243	77.7413	0.00
07/11/2019	ES33 On 05-November-20			Bond Future	11.36	11.3700	11.3645	11.3700	0.00
07/11/2019	ES42 On 07-November-19			Bond Future	11.19	78.3135	11.1850	78.3135	0.00
07/11/2019	ES42 On 06-February-20			Bond Future	11.33	79.7238	11.3283	79.7238	4,919.00
07/11/2019	ES42 On 07-May-20			Bond Future	11.45	76.9047	11.4465	76.9047	0.00
07/11/2019	ES42 On 06-August-20			Bond Future	11.56	78.3337	11.5616	78.3337	0.00
07/11/2019	ES42 On 05-November-20			Bond Future	11.70	11.7000	11.6967	11.7000	0.00
07/11/2019	GOVI On 07-November-19			GOVI	682.65	680.9520	682.6540	680.9520	0.00
07/11/2019	GOVI On 07-November-19	672.90	Call	GOVI	97540	8	97540	8	0.00
07/11/2019	GOVI On 07-November-19	672.91	Call	GOVI	97440	8	97440	8	0.00
07/11/2019	GOVI On 07-November-19	672.92	Call	GOVI	97340	8	97340	8	0.00
07/11/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-February-20			GOVI	693.53	693.2140	693.5310	693.2140	1,223.00
07/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	95990	10	95990	10	0.00
07/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	96190	10	96190	10	0.00
07/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	96090	10	96090	10	0.00
07/11/2019	GOVI On 07-May-20			GOVI	706.11	705.7830	706.1050	705.7830	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
07/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	138950	14	138950	14	0.00
07/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	138750	14	138750	14	0.00
07/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	138850	14	138850	14	0.00
07/11/2019	GOVI On 06-August-20			GOVI	719.23	718.8970	719.2250	718.8970	0.00
07/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
07/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	89050	9	89050	9	0.00
07/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	88950	9	88950	9	0.00
07/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	89150	9	89150	9	0.00
07/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2019	IGOV On 07-November-19			Index Future	258.68	258.9170	258.6750	258.9170	0.00
07/11/2019	IGOV On 06-February-20			Index Future	262.86	263.6440	262.8550	263.6440	1,011.00
07/11/2019	IGOV On 07-May-20			Index Future	267.68	268.4880	267.6840	268.4880	47.00
07/11/2019	IGOV On 06-August-20			Index Future	272.72	273.5390	272.7200	273.5390	0.00
07/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
07/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
07/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
07/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
07/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5100	95.5100	95.5100	0.00
07/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5200	94.5100	94.5200	0.00
07/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.47	93.4800	93.4700	93.4800	0.00
07/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.39	93.4000	93.3900	93.4000	0.00
07/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.38	95.4100	95.3800	95.4100	51.00
07/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.34	95.3700	95.3400	95.3700	0.00
07/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.32	96.3600	96.3200	96.3600	0.00
07/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.09	100.1300	100.0900	100.1300	0.00
07/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.18	101.2200	101.1800	101.2200	0.00
07/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.31	94.3400	94.3100	94.3400	0.00
07/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.26	100.2800	100.2600	100.2800	0.00
07/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	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
07/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.13	91.1800	91.1300	91.1800	0.00
07/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.97	88.0300	87.9700	88.0300	0.00
07/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.59	86.6600	86.5900	86.6600	0.00
07/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.71	88.7900	88.7100	88.7900	0.00
07/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.54	92.6200	92.5400	92.6200	0.00
07/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.04	91.1200	91.0400	91.1200	0.00
07/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.13	93.2000	93.1300	93.2000	0.00
07/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.68	98.7500	98.6800	98.7500	0.00
07/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.05	99.1100	99.0500	99.1100	0.00
07/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.44	92.4900	92.4400	92.4900	0.00
07/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.83	99.8700	99.8300	99.8700	0.00
07/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
07/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/11/2019	R023 On 07-November-19			Bond Future	7.37	102.5095	7.3700	102.5095	0.00
07/11/2019	R023 On 07-November-19	7.98	Call	Bond Future	1752	2	1752	2	0.00
07/11/2019	R023 On 07-November-19	7.99	Call	Bond Future	1780	2	1780	2	0.00
07/11/2019	R023 On 07-November-19	8.00	Call	Bond Future	1809	2	1809	2	0.00
07/11/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R023 On 06-February-20			Bond Future	7.41	104.3554	7.4108	104.3554	42,372.00
07/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	703	1	703	1	0.00
07/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	739	1	739	1	0.00
07/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	721	1	721	1	0.00
07/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	400	0	400	0	0.00
07/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	391	0	391	0	0.00
07/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	409	0	409	0	0.00
07/11/2019	R023 On 07-May-20			Bond Future	7.41	102.3150	7.4112	102.3150	15,434.00
07/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	207	0	207	0	0.00
07/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	214	0	214	0	0.00
07/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	200	0	200	0	0.00
07/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1515	2	1515	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
07/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1496	2	1496	2	0.00
07/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1478	2	1478	2	0.00
07/11/2019	R023 On 06-August-20			Bond Future	7.39	104.2161	7.3879	104.2161	0.00
07/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	698	1	698	1	0.00
07/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	723	1	723	1	0.00
07/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	711	1	711	1	0.00
07/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	972	1	972	1	0.00
07/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	983	1	983	1	0.00
07/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	993	1	993	1	0.00
07/11/2019	R023 On 05-November-20			Bond Future	7.42	7.4600	7.4249	7.4600	0.00
07/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1022	0	1022	0	0.00
07/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1010	0	1010	0	0.00
07/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1035	0	1035	0	0.00
07/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	957	0	957	0	0.00
07/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	949	0	949	0	0.00
07/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	941	0	941	0	0.00
07/11/2019	R035 On 07-November-19			Bond Future	9.68	95.1745	9.6800	95.1745	0.00
07/11/2019	R035 On 07-November-19	9.87	Call	Bond Future	1415	1	1415	1	0.00
07/11/2019	R035 On 07-November-19	9.52	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 07-November-19	9.88	Call	Bond Future	1488	1	1488	1	0.00
07/11/2019	R035 On 07-November-19	9.89	Call	Bond Future	1562	1	1562	1	0.00
07/11/2019	R035 On 07-November-19	10.21	Call	Bond Future	3869	4	3869	4	0.00
07/11/2019	R035 On 07-November-19	9.88	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 07-November-19	9.87	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 07-November-19	10.21	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 07-November-19	9.52	Put	Bond Future	1216	1	1216	1	0.00
07/11/2019	R035 On 07-November-19	8.92	Put	Bond Future	5988	6	5988	6	0.00
07/11/2019	R035 On 07-November-19	9.89	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R035 On 06-February-20			Bond Future	9.78	96.8884	9.7833	96.8884	112,323.00
07/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1579	2	1579	2	0.00
07/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1547	2	1547	2	0.00
07/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1515	2	1515	2	0.00
07/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2959	3	2959	3	0.00

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07/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2872	3	2872	3	0.00
07/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2915	3	2915	3	0.00
07/11/2019	R035 On 07-May-20			Bond Future	9.86	94.1417	9.8567	94.1417	0.00
07/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	1003	1	1003	1	5,000.00
07/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2810	3	2810	3	5,000.00
07/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1903	2	1903	2	0.00
07/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2919	3	2919	3	3,530.00
07/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1153	1	1153	1	3,530.00
07/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1963	2	1963	2	0.00
07/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7409	7	7409	7	0.00
07/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6471	6	6471	6	0.00
07/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1933	2	1933	2	0.00
07/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4781	5	4781	5	0.00
07/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3479	4	3479	4	0.00
07/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3591	4	3591	4	0.00
07/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4688	5	4688	5	0.00
07/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6275	6	6275	6	0.00
07/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1230	1	1230	1	5,000.00
07/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1487	2	1487	2	3,530.00
07/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4734	5	4734	5	0.00
07/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6677	7	6677	7	0.00
07/11/2019	R035 On 06-August-20			Bond Future	9.93	95.8909	9.9269	95.8909	0.00
07/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1476	1	1476	1	24,761.00
07/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	4236	4	4236	4	0.00
07/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	1068	1	1068	1	3,000.00
07/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	4200	4	4200	4	0.00
07/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	4272	4	4272	4	0.00
07/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4321	4	4321	4	0.00
07/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4250	4	4250	4	0.00
07/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10097	10	10097	10	0.00
07/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8484	9	8484	9	0.00
07/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4286	4	4286	4	0.00
07/11/2019	R035 On 05-November-20			Bond Future	10.02	10.0300	10.0183	10.0300	0.00
07/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5739	0	5739	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
07/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5697	0	5697	0	0.00
07/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5781	0	5781	0	0.00
07/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3607	0	3607	0	0.00
07/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3581	0	3581	0	0.00
07/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3554	0	3554	0	0.00
07/11/2019	R186 On 07-November-19			Bond Future	8.36	115.1499	8.3550	115.1499	0.00
07/11/2019	R186 On 07-November-19	8.25	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.73	Call	Bond Future	2096	2	2096	2	0.00
07/11/2019	R186 On 07-November-19	8.94	Call	Bond Future	3247	3	3247	3	0.00
07/11/2019	R186 On 07-November-19	8.20	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.23	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.96	Call	Bond Future	3356	3	3356	3	0.00
07/11/2019	R186 On 07-November-19	8.95	Call	Bond Future	3302	3	3302	3	0.00
07/11/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.20	Put	Bond Future	881	1	881	1	0.00
07/11/2019	R186 On 07-November-19	8.23	Put	Bond Future	710	1	710	1	0.00
07/11/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.73	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R186 On 07-November-19	8.25	Put	Bond Future	596	1	596	1	0.00
07/11/2019	R186 On 06-February-20			Bond Future	8.44	111.9195	8.4389	111.9195	99,536.00
07/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	659	1	659	1	821.00
07/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1742	2	1742	2	0.00
07/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1586	2	1586	2	0.00
07/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1806	2	1806	2	0.00
07/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3456	3	3456	3	0.00
07/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1774	2	1774	2	0.00
07/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1113	1	1113	1	0.00
07/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	440	0	440	0	821.00
07/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1252	1	1252	1	821.00
07/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1092	1	1092	1	0.00
07/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2477	3	2477	3	0.00
07/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1136	1	1136	1	0.00
07/11/2019	R186 On 07-May-20			Bond Future	8.49	113.9484	8.4945	113.9484	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2000	2	2000	2	0.00
07/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	994	1	994	1	0.00
07/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3425	3	3425	3	0.00
07/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1426	1	1426	1	6,000.00
07/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	681	1	681	1	0.00
07/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1014	1	1014	1	0.00
07/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	321	0	321	0	6,000.00
07/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	975	1	975	1	0.00
07/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3252	3	3252	3	0.00
07/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5189	5	5189	5	0.00
07/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1150	1	1150	1	6,000.00
07/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3886	4	3886	4	2,500.00
07/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3182	3	3182	3	0.00
07/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2569	3	2569	3	0.00
07/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3217	3	3217	3	0.00
07/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1971	2	1971	2	23,208.00
07/11/2019	R186 On 06-August-20			Bond Future	8.54	110.7610	8.5449	110.7610	0.00
07/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1881	2	1881	2	0.00
07/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1907	2	1907	2	0.00
07/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1854	2	1854	2	0.00
07/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2806	3	2806	3	0.00
07/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2780	3	2780	3	0.00
07/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2755	3	2755	3	0.00
07/11/2019	R186 On 05-November-20			Bond Future	8.62	8.6500	8.6227	8.6500	0.00
07/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2873	0	2873	0	0.00
07/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2843	0	2843	0	0.00
07/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2812	0	2812	0	0.00
07/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2708	0	2708	0	0.00
07/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2727	0	2727	0	0.00
07/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2689	0	2689	0	0.00
07/11/2019	R197 On 07-November-19			Bond Future	306.10	306.1075	306.1004	306.1075	0.00
07/11/2019	R197 On 06-February-20			Bond Future	304.03	304.0380	304.0301	304.0380	2,540.00
07/11/2019	R197 On 07-May-20			Bond Future	309.62	309.6231	309.6155	309.6231	0.00
07/11/2019	R197 On 06-August-20			Bond Future	307.65	307.6550	307.6472	307.6550	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
07/11/2019	R197 On 05-November-20			Bond Future	313.12	313.1300	313.1221	313.1300	0.00
07/11/2019	R202 On 07-November-19			Bond Future	230.34	230.3441	230.3423	230.3441	0.00
07/11/2019	R202 On 06-February-20			Bond Future	230.48	230.4817	230.4797	230.4817	8,488.00
07/11/2019	R202 On 07-May-20			Bond Future	234.71	234.7157	234.7140	234.7157	0.00
07/11/2019	R202 On 06-August-20			Bond Future	234.99	234.9921	234.9901	234.9921	0.00
07/11/2019	R202 On 05-November-20			Bond Future	239.17	239.1700	239.1736	239.1700	0.00
07/11/2019	R207 On 07-November-19			Bond Future	6.85	102.3868	6.8500	102.3868	0.00
07/11/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R207 On 07-November-19	2.06	Put	Bond Future	857	1	857	1	0.00
07/11/2019	R207 On 07-November-19	2.07	Put	Bond Future	855	1	855	1	0.00
07/11/2019	R207 On 07-November-19	2.08	Put	Bond Future	853	1	853	1	0.00
07/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9341	6.6250	100.9341	0.00
07/11/2019	R208 On 07-November-19	6.84	Call	Bond Future	280	0	280	0	0.00
07/11/2019	R208 On 07-November-19	6.83	Call	Bond Future	267	0	267	0	0.00
07/11/2019	R208 On 07-November-19	6.82	Call	Bond Future	254	0	254	0	0.00
07/11/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 06-February-20			Bond Future	6.47	102.7517	6.4689	102.7517	12,080.00
07/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	19	0	19	0	0.00
07/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	19	0	19	0	0.00
07/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	21	0	21	0	0.00
07/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	377	0	377	0	0.00
07/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	397	0	397	0	0.00
07/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	387	0	387	0	0.00
07/11/2019	R208 On 07-May-20			Bond Future	6.21	101.2113	6.2106	101.2113	0.00
07/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1206	1	1206	1	0.00
07/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1215	1	1215	1	0.00
07/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1198	1	1198	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	R208 On 06-August-20			Bond Future	5.68	103.0919	5.6788	103.0919	0.00
07/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	107	0	107	0	0.00
07/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	110	0	110	0	0.00
07/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	104	0	104	0	0.00
07/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	184	0	184	0	0.00
07/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	181	0	181	0	0.00
07/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	177	0	177	0	0.00
07/11/2019	R208 On 05-November-20			Bond Future	4.75	4.7800	4.7481	4.7800	0.00
07/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	111	0	111	0	0.00
07/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	108	0	108	0	0.00
07/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	106	0	106	0	0.00
07/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	96	0	96	0	0.00
07/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	98	0	98	0	0.00
07/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	94	0	94	0	0.00
07/11/2019	R209 On 07-November-19			Bond Future	9.69	72.5248	9.6900	72.5248	0.00
07/11/2019	R209 On 07-November-19	9.80	Call	Bond Future	701	1	701	1	0.00
07/11/2019	R209 On 07-November-19	9.50	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	9.82	Call	Bond Future	828	1	828	1	0.00
07/11/2019	R209 On 07-November-19	9.33	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	9.77	Call	Bond Future	511	0	511	0	0.00
07/11/2019	R209 On 07-November-19	9.81	Call	Bond Future	765	1	765	1	0.00
07/11/2019	R209 On 07-November-19	9.81	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	9.33	Put	Bond Future	2367	3	2367	3	0.00
07/11/2019	R209 On 07-November-19	9.82	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	9.77	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 07-November-19	8.92	Put	Bond Future	5201	5	5201	5	0.00
07/11/2019	R209 On 07-November-19	9.50	Put	Bond Future	1235	1	1235	1	0.00
07/11/2019	R209 On 07-November-19	9.80	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 06-February-20			Bond Future	9.79	73.8308	9.7872	73.8308	103,347.00
07/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	862	1	862	1	7,500.00
07/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1114	1	1114	1	0.00
07/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1138	1	1138	1	0.00
07/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	1090	1	1090	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2938	3	2938	3	0.00
07/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2897	3	2897	3	0.00
07/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3371	3	3371	3	0.00
07/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2856	3	2856	3	0.00
07/11/2019	R209 On 07-May-20			Bond Future	9.86	72.0180	9.8555	72.0180	0.00
07/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1601	2	1601	2	0.00
07/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1651	2	1651	2	0.00
07/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1626	2	1626	2	0.00
07/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4157	4	4157	4	0.00
07/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4117	4	4117	4	0.00
07/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4198	4	4198	4	0.00
07/11/2019	R209 On 06-August-20			Bond Future	9.92	73.3562	9.9210	73.3562	0.00
07/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36013	36	36013	36	0.00
07/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36122	36	36122	36	0.00
07/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35905	36	35905	36	0.00
07/11/2019	R209 On 05-November-20			Bond Future	10.00	10.0100	10.0020	10.0100	0.00
07/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3907	0	3907	0	0.00
07/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3973	0	3973	0	0.00
07/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3940	0	3940	0	0.00
07/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3891	0	3891	0	0.00
07/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3864	0	3864	0	0.00
07/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3919	0	3919	0	0.00
07/11/2019	R210 On 07-November-19			Bond Future	187.18	187.1867	187.1846	187.1867	0.00
07/11/2019	R210 On 06-February-20			Bond Future	190.18	190.6041	190.1792	190.6041	1,772.00
07/11/2019	R210 On 07-May-20			Bond Future	191.02	191.4556	191.0231	191.4556	0.00
07/11/2019	R210 On 06-August-20			Bond Future	194.62	195.0573	194.6167	195.0573	0.00
07/11/2019	R210 On 05-November-20			Bond Future	195.36	195.8100	195.3607	195.8100	0.00
07/11/2019	R212 On 07-November-19			Bond Future	161.45	161.4528	161.4488	161.4528	0.00
07/11/2019	R212 On 06-February-20			Bond Future	162.03	162.1544	162.0282	162.1544	6,495.00
07/11/2019	R212 On 07-May-20			Bond Future	165.00	165.1331	165.0048	165.1331	0.00
07/11/2019	R212 On 06-August-20			Bond Future	165.82	165.9461	165.8154	165.9461	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
07/11/2019	R212 On 05-November-20			Bond Future	168.77	168.9000	168.7669	168.9000	0.00
07/11/2019	R213 On 07-November-19			Bond Future	9.26	85.4501	9.2600	85.4501	0.00
07/11/2019	R213 On 07-November-19	9.58	Call	Bond Future	1946	2	1946	2	0.00
07/11/2019	R213 On 07-November-19	9.59	Call	Bond Future	2006	2	2006	2	0.00
07/11/2019	R213 On 07-November-19	9.60	Call	Bond Future	2066	2	2066	2	0.00
07/11/2019	R213 On 07-November-19	9.60	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R213 On 07-November-19	9.58	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R213 On 07-November-19	9.59	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R213 On 06-February-20			Bond Future	9.36	86.9888	9.3617	86.9888	24,070.00
07/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1470	1	1470	1	0.00
07/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1442	1	1442	1	0.00
07/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1413	1	1413	1	0.00
07/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	1999	2	1999	2	0.00
07/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2031	2	2031	2	0.00
07/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1966	2	1966	2	0.00
07/11/2019	R213 On 07-May-20			Bond Future	9.43	85.0141	9.4285	85.0141	0.00
07/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1308	1	1308	1	0.00
07/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1330	1	1330	1	0.00
07/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1353	1	1353	1	0.00
07/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3830	4	3830	4	0.00
07/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3908	4	3908	4	0.00
07/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3869	4	3869	4	0.00
07/11/2019	R213 On 06-August-20			Bond Future	9.49	86.5937	9.4915	86.5937	0.00
07/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2384	2	2384	2	0.00
07/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2442	2	2442	2	0.00
07/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2413	2	2413	2	0.00
07/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3542	4	3542	4	0.00
07/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3511	4	3511	4	0.00
07/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3572	4	3572	4	0.00
07/11/2019	R213 On 05-November-20			Bond Future	9.58	9.6000	9.5779	9.6000	0.00
07/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3586	0	3586	0	0.00
07/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3619	0	3619	0	0.00
07/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3652	0	3652	0	0.00
07/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3468	0	3468	0	0.00

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07/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3517	0	3517	0	0.00
07/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3492	0	3492	0	0.00
07/11/2019	R214 On 07-November-19			Bond Future	9.94	70.9302	9.9350	70.9302	0.00
07/11/2019	R214 On 07-November-19	10.01	Call	Bond Future	495	0	495	0	0.00
07/11/2019	R214 On 07-November-19	10.02	Call	Bond Future	561	0	561	0	0.00
07/11/2019	R214 On 07-November-19	10.00	Call	Bond Future	430	0	430	0	0.00
07/11/2019	R214 On 07-November-19	10.00	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R214 On 07-November-19	10.01	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R214 On 07-November-19	10.02	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R214 On 06-February-20			Bond Future	10.04	72.2075	10.0378	72.2075	17,710.00
07/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	1065	1	1065	1	0.00
07/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3517	4	3517	4	0.00
07/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	1115	1	1115	1	0.00
07/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	1090	1	1090	1	0.00
07/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	662	1	662	1	1,000.00
07/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1489	2	1489	2	1,000.00
07/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3172	3	3172	3	0.00
07/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3216	3	3216	3	0.00
07/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4178	4	4178	4	0.00
07/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2599	3	2599	3	0.00
07/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3259	3	3259	3	0.00
07/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1091	1	1091	1	1,000.00
07/11/2019	R214 On 07-May-20			Bond Future	10.11	70.2185	10.1060	70.2185	0.00
07/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1890	2	1890	2	0.00
07/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	867	1	867	1	1,250.00
07/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2319	2	2319	2	1,250.00
07/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	5105	5	5105	5	0.00
07/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1864	2	1864	2	0.00
07/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1918	2	1918	2	0.00
07/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6324	6	6324	6	0.00
07/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1670	2	1670	2	1,250.00
07/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4224	4	4224	4	0.00
07/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3603	4	3603	4	0.00
07/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4183	4	4183	4	0.00

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07/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4142	4	4142	4	0.00
07/11/2019	R214 On 06-August-20			Bond Future	10.17	71.5232	10.1712	71.5232	0.00
07/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2860	3	2860	3	0.00
07/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2923	3	2923	3	0.00
07/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2892	3	2892	3	0.00
07/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4164	4	4164	4	0.00
07/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4096	4	4096	4	0.00
07/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4130	4	4130	4	0.00
07/11/2019	R214 On 05-November-20			Bond Future	10.25	10.2500	10.2538	10.2500	0.00
07/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	4163	0	4163	0	0.00
07/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	4130	0	4130	0	0.00
07/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	4196	0	4196	0	0.00
07/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4217	0	4217	0	0.00
07/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4187	0	4187	0	0.00
07/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4157	0	4157	0	0.00
07/11/2019	R248 On 07-November-19			Bond Future	10.01	89.7702	10.0050	89.7702	0.00
07/11/2019	R248 On 07-November-19	10.03	Call	Bond Future	210	0	210	0	0.00
07/11/2019	R248 On 07-November-19	10.02	Call	Bond Future	126	0	126	0	0.00
07/11/2019	R248 On 07-November-19	10.01	Call	Bond Future	42	0	42	0	0.00
07/11/2019	R248 On 07-November-19	10.02	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R248 On 07-November-19	10.01	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R248 On 07-November-19	10.03	Put	Bond Future	0	0	0	0	0.00
07/11/2019	R248 On 06-February-20			Bond Future	10.11	91.3867	10.1097	91.3867	93,235.00
07/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	1085	1	1085	1	0.00
07/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	1113	1	1113	1	0.00
07/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	1057	1	1057	1	0.00
07/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4434	4	4434	4	0.00
07/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4555	5	4555	5	0.00
07/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4494	4	4494	4	0.00
07/11/2019	R248 On 07-May-20			Bond Future	10.18	88.6038	10.1798	88.6038	0.00
07/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	2014	2	2014	2	0.00
07/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	2080	2	2080	2	0.00
07/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	2047	2	2047	2	0.00
07/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5414	5	5414	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
07/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5468	5	5468	5	0.00
07/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5360	5	5360	5	0.00
07/11/2019	R248 On 06-August-20			Bond Future	10.25	90.2501	10.2470	90.2501	0.00
07/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1507	2	1507	2	20,640.00
07/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4669	5	4669	5	0.00
07/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4758	5	4758	5	0.00
07/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	1068	1	1068	1	3,000.00
07/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4713	5	4713	5	0.00
07/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5174	5	5174	5	0.00
07/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5137	5	5137	5	0.00
07/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12215	12	12215	12	0.00
07/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5211	5	5211	5	0.00
07/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10228	10	10228	10	0.00
07/11/2019	R248 On 05-November-20			Bond Future	10.33	10.3300	10.3315	10.3300	0.00
07/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	4022	0	4022	0	0.00
07/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3985	0	3985	0	0.00
07/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3949	0	3949	0	0.00
07/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6436	0	6436	0	0.00
07/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6483	0	6483	0	0.00
07/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6390	0	6390	0	0.00