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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
08/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	2025 On 07-November-19			Bond Future	136.77	136.7747	136.7747	136.7747	0.00
08/11/2019	2025 On 06-February-20			Bond Future	137.46	137.6960	137.4564	137.6960	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
08/11/2019	2025 On 07-May-20			Bond Future	139.99	140.2256	139.9903	140.2256	0.00
08/11/2019	2025 On 06-August-20			Bond Future	141.04	141.3583	141.0423	141.3583	0.00
08/11/2019	2025 On 05-November-20			Bond Future	143.69	143.8750	143.6949	143.8750	0.00
08/11/2019	2029 On 07-November-19			Bond Future	101.06	101.0616	101.0616	101.0616	0.00
08/11/2019	2029 On 06-February-20			Bond Future	102.68	102.7336	102.6818	102.7336	3,860.00
08/11/2019	2029 On 07-May-20			Bond Future	103.46	103.5085	103.4620	103.5085	0.00
08/11/2019	2029 On 06-August-20			Bond Future	105.35	105.4557	105.3519	105.4557	0.00
08/11/2019	2029 On 05-November-20			Bond Future	106.19	106.1912	106.1905	106.1912	0.00
08/11/2019	2030 On 07-November-19			Bond Future	9.06	95.3021	9.0550	95.3021	0.00
08/11/2019	2030 On 06-February-20			Bond Future	9.24	92.8180	9.2351	92.8180	78,122.00
08/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1049	1	1049	1	5,820.00
08/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1414	2	1414	2	0.00
08/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1747	2	1747	2	0.00
08/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	169	0	169	0	5,820.00
08/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2264	0	2264	0	0.00
08/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1443	2	1443	2	0.00
08/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1472	2	1472	2	0.00
08/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1930	2	1930	2	0.00
08/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1995	2	1995	2	0.00
08/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1656	1	1656	1	5,000.00
08/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5442	5	5442	5	0.00
08/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1268	0	1268	0	5,000.00
08/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1963	2	1963	2	0.00
08/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2494	2	2494	2	0.00
08/11/2019	2030 On 07-May-20			Bond Future	9.31	94.5006	9.3065	94.5006	0.00
08/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1128	1	1128	1	0.00
08/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1108	1	1108	1	0.00
08/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1088	1	1088	1	0.00
08/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4257	4	4257	4	0.00
08/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4299	4	4299	4	0.00
08/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4215	4	4215	4	0.00
08/11/2019	2030 On 06-August-20			Bond Future	9.39	92.2475	9.3855	92.2475	0.00
08/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2110	2	2110	2	0.00
08/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2164	2	2164	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
08/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2137	2	2137	2	0.00
08/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3822	4	3822	4	0.00
08/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3790	3	3790	3	0.00
08/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3855	4	3855	4	0.00
08/11/2019	2030 On 05-November-20			Bond Future	9.46	93.8656	9.4552	93.8656	0.00
08/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3282	4	3282	4	0.00
08/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3314	4	3314	4	0.00
08/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2267	2	2267	2	16,000.00
08/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6953	7	6953	7	0.00
08/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3345	4	3345	4	0.00
08/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1124	1	1124	1	16,000.00
08/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4739	4	4739	4	0.00
08/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3661	3	3661	3	0.00
08/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6614	6	6614	6	0.00
08/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3713	3	3713	3	0.00
08/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1918	2	1918	2	16,000.00
08/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3687	3	3687	3	0.00
08/11/2019	2032 On 07-November-19			Bond Future	9.40	92.6751	9.3950	92.6751	0.00
08/11/2019	2032 On 06-February-20			Bond Future	9.57	94.1360	9.5748	94.1360	65,427.00
08/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1359	2	1359	2	0.00
08/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1388	2	1388	2	0.00
08/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1331	2	1331	2	0.00
08/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2634	2	2634	2	0.00
08/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2594	2	2594	2	0.00
08/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2555	2	2555	2	0.00
08/11/2019	2032 On 07-May-20			Bond Future	9.65	91.6831	9.6497	91.6831	0.00
08/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1437	2	1437	2	0.00
08/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1486	2	1486	2	0.00
08/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1462	2	1462	2	0.00
08/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4591	4	4591	4	0.00
08/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4547	4	4547	4	0.00
08/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4635	4	4635	4	0.00
08/11/2019	2032 On 06-August-20			Bond Future	9.73	93.3867	9.7304	93.3867	0.00
08/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2476	3	2476	3	0.00

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08/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2505	3	2505	3	0.00
08/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2535	3	2535	3	0.00
08/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4220	4	4220	4	0.00
08/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4292	4	4292	4	0.00
08/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4256	4	4256	4	0.00
08/11/2019	2032 On 05-November-20			Bond Future	9.81	90.8681	9.8081	90.8681	0.00
08/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3817	4	3817	4	0.00
08/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3850	4	3850	4	0.00
08/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3784	4	3784	4	0.00
08/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	4150	4	4150	4	0.00
08/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	4120	4	4120	4	0.00
08/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	4089	4	4089	4	0.00
08/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2065	101.2065	101.2065	0.00
08/11/2019	2033 On 06-February-20			Bond Future	103.00	103.0540	103.0025	103.0540	6,260.00
08/11/2019	2033 On 07-May-20			Bond Future	103.71	103.7519	103.7057	103.7519	0.00
08/11/2019	2033 On 06-August-20			Bond Future	105.60	105.7036	105.6001	105.7036	0.00
08/11/2019	2033 On 05-November-20			Bond Future	106.36	106.3652	106.3648	106.3652	0.00
08/11/2019	2037 On 07-November-19			Bond Future	9.83	91.4398	9.8300	91.4398	0.00
08/11/2019	2037 On 06-February-20			Bond Future	10.00	88.6354	10.0018	88.6354	67,032.00
08/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1143	1	1143	1	0.00
08/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1116	1	1116	1	0.00
08/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1089	1	1089	1	0.00
08/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3603	3	3603	3	0.00
08/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3653	3	3653	3	0.00
08/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3554	3	3554	3	0.00
08/11/2019	2037 On 07-May-20			Bond Future	10.08	90.2422	10.0806	90.2422	0.00
08/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1634	2	1634	2	0.00
08/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1661	2	1661	2	0.00
08/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1688	2	1688	2	0.00
08/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5194	5	5194	5	0.00
08/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5294	5	5294	5	0.00
08/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5244	5	5244	5	0.00
08/11/2019	2037 On 06-August-20			Bond Future	10.17	87.6594	10.1657	87.6594	0.00
08/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2900	3	2900	3	0.00

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08/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2932	3	2932	3	0.00
08/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2868	3	2868	3	0.00
08/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5086	5	5086	5	0.00
08/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5044	5	5044	5	0.00
08/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5003	5	5003	5	0.00
08/11/2019	2037 On 05-November-20			Bond Future	10.24	89.1964	10.2427	89.1964	0.00
08/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4375	5	4375	5	0.00
08/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4304	5	4304	5	0.00
08/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4340	5	4340	5	0.00
08/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4816	5	4816	5	0.00
08/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4746	5	4746	5	0.00
08/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4781	5	4781	5	0.00
08/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6000	118.6000	118.6000	0.00
08/11/2019	2038 On 06-February-20			Bond Future	119.05	118.5925	119.0463	118.5925	10,686.00
08/11/2019	2038 On 07-May-20			Bond Future	121.24	120.7710	121.2408	120.7710	0.00
08/11/2019	2038 On 06-August-20			Bond Future	121.76	121.3496	121.7622	121.3496	0.00
08/11/2019	2038 On 05-November-20			Bond Future	124.05	123.5096	124.0520	123.5096	0.00
08/11/2019	2040 On 07-November-19			Bond Future	9.97	94.1482	9.9700	94.1482	0.00
08/11/2019	2040 On 06-February-20			Bond Future	10.14	91.1290	10.1428	91.1290	44,716.00
08/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1043	1	1043	1	0.00
08/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
08/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1096	1	1096	1	0.00
08/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	64	0	64	0	0.00
08/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1070	1	1070	1	0.00
08/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4232	4	4232	4	0.00
08/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4175	4	4175	4	0.00
08/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9769	9	9769	9	0.00
08/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4288	4	4288	4	0.00
08/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15471	15	15471	15	0.00
08/11/2019	2040 On 07-May-20			Bond Future	10.22	92.7810	10.2226	92.7810	0.00
08/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1759	2	1759	2	0.00
08/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1729	2	1729	2	0.00
08/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1700	2	1700	2	0.00
08/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5636	5	5636	5	0.00

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08/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5530	5	5530	5	0.00
08/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5583	5	5583	5	0.00
08/11/2019	2040 On 06-August-20			Bond Future	10.31	89.9947	10.3086	89.9947	0.00
08/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3092	3	3092	3	0.00
08/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3161	3	3161	3	0.00
08/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3127	3	3127	3	0.00
08/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5331	5	5331	5	0.00
08/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5242	5	5242	5	0.00
08/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5286	5	5286	5	0.00
08/11/2019	2040 On 05-November-20			Bond Future	10.39	91.5726	10.3866	91.5726	0.00
08/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4612	5	4612	5	0.00
08/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4650	5	4650	5	0.00
08/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4688	5	4688	5	0.00
08/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5227	5	5227	5	0.00
08/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5190	5	5190	5	0.00
08/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5265	5	5265	5	0.00
08/11/2019	2044 On 07-November-19			Bond Future	10.03	90.9185	10.0250	90.9185	0.00
08/11/2019	2044 On 06-February-20			Bond Future	10.20	87.9221	10.1953	87.9221	39,505.00
08/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	1019	1	1019	1	0.00
08/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	82	0	82	0	328.00
08/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	945	1	945	1	328.00
08/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5407	6	5407	6	0.00
08/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1044	1	1044	1	0.00
08/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	994	1	994	1	0.00
08/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4449	4	4449	4	0.00
08/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4569	4	4569	4	0.00
08/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	964	1	964	1	328.00
08/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4509	4	4509	4	0.00
08/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4690	4	4690	4	0.00
08/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9655	9	9655	9	0.00
08/11/2019	2044 On 07-May-20			Bond Future	10.27	89.5159	10.2726	89.5159	0.00
08/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6002	6	6002	6	0.00
08/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1781	2	1781	2	0.00
08/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	697	1	697	1	100.00

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08/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2391	3	2391	3	100.00
08/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	583	1	583	1	556.00
08/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1841	2	1841	2	0.00
08/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	923	1	923	1	129.00
08/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2357	3	2357	3	129.00
08/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7493	8	7493	8	0.00
08/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2155	2	2155	2	556.00
08/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7113	8	7113	8	0.00
08/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1811	2	1811	2	0.00
08/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1574	1	1574	1	556.00
08/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1466	1	1466	1	100.00
08/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9167	9	9167	9	0.00
08/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5076	5	5076	5	0.00
08/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5650	5	5650	5	0.00
08/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4736	4	4736	4	0.00
08/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5705	5	5705	5	0.00
08/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7792	7	7792	7	0.00
08/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4783	4	4783	4	0.00
08/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1958	2	1958	2	129.00
08/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8642	8	8642	8	0.00
08/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5596	5	5596	5	0.00
08/11/2019	2044 On 06-August-20			Bond Future	10.36	86.7944	10.3557	86.7944	0.00
08/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2476	3	2476	3	0.00
08/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1160	1	1160	1	602.00
08/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	636	1	636	1	140.00
08/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1886	2	1886	2	140.00
08/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2539	3	2539	3	0.00
08/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2868	3	2868	3	602.00
08/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7667	8	7667	8	0.00
08/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2508	3	2508	3	0.00
08/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6864	7	6864	7	0.00
08/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2615	2	2615	2	140.00
08/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6399	6	6399	6	0.00
08/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12172	12	12172	12	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
08/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7551	7	7551	7	0.00
08/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6347	6	6347	6	0.00
08/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2298	2	2298	2	602.00
08/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5853	6	5853	6	0.00
08/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6450	6	6450	6	0.00
08/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9461	9	9461	9	0.00
08/11/2019	2044 On 05-November-20			Bond Future	10.43	88.3160	10.4310	88.3160	0.00
08/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4699	5	4699	5	0.00
08/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3340	4	3340	4	0.00
08/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9337	10	9337	10	0.00
08/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3373	4	3373	4	568.00
08/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4775	5	4775	5	0.00
08/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1500	2	1500	2	568.00
08/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4737	5	4737	5	0.00
08/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5358	5	5358	5	0.00
08/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5320	5	5320	5	0.00
08/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10992	11	10992	11	0.00
08/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7059	7	7059	7	0.00
08/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2588	2	2588	2	568.00
08/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5397	5	5397	5	0.00
08/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7011	7	7011	7	0.00
08/11/2019	2046 On 07-November-19			Bond Future	108.74	108.7428	108.7428	108.7428	0.00
08/11/2019	2046 On 06-February-20			Bond Future	110.17	109.9323	110.1750	109.9323	11,575.00
08/11/2019	2046 On 07-May-20			Bond Future	110.46	110.2039	110.4578	110.2039	0.00
08/11/2019	2046 On 06-August-20			Bond Future	112.48	112.2772	112.4754	112.2772	0.00
08/11/2019	2046 On 05-November-20			Bond Future	112.79	112.4809	112.7949	112.4809	0.00
08/11/2019	2050 On 07-November-19			Bond Future	112.55	112.5523	112.5523	112.5523	0.00
08/11/2019	2050 On 06-February-20			Bond Future	112.26	112.0941	112.2615	112.0941	11,627.00
08/11/2019	2050 On 07-May-20			Bond Future	114.33	114.1534	114.3309	114.1534	0.00
08/11/2019	2050 On 06-August-20			Bond Future	114.54	114.4211	114.5398	114.4211	0.00
08/11/2019	2050 On 05-November-20			Bond Future	116.69	116.4578	116.6939	116.4578	0.00
08/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	8657 On 21-December-26			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
08/11/2019	AL37 On 06-February-20			Index Future	676.49	678.1620	676.4880	678.1620	0.00
08/11/2019	AL37 On 07-May-20			Index Future	688.80	690.4580	688.7950	690.4580	0.00
08/11/2019	AL37 On 06-August-20			Index Future	701.22	703.2870	701.2180	703.2870	0.00
08/11/2019	AL7T On 06-February-20			Index Future	780.32	783.8730	780.3160	783.8730	0.00
08/11/2019	AL7T On 07-May-20			Index Future	794.51	798.0860	794.5110	798.0860	0.00
08/11/2019	AL7T On 06-August-20			Index Future	808.84	812.9150	808.8410	812.9150	0.00
08/11/2019	ALBI On 06-February-20			Index Future	697.74	701.1980	697.7390	701.1980	414.00
08/11/2019	ALBI On 07-May-20			Index Future	710.43	713.9120	710.4320	713.9120	0.00
08/11/2019	ALBI On 06-August-20			Index Future	723.25	727.1770	723.2450	727.1770	0.00
08/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	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
08/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2019	ES33 On 07-November-19			Bond Future	10.84	77.5097	10.8400	77.5097	0.00
08/11/2019	ES33 On 06-February-20			Bond Future	11.06	78.7272	11.0561	78.7272	350.00
08/11/2019	ES33 On 07-May-20			Bond Future	11.18	76.3610	11.1764	76.3610	0.00
08/11/2019	ES33 On 06-August-20			Bond Future	11.30	77.7799	11.3038	77.7799	0.00
08/11/2019	ES33 On 05-November-20			Bond Future	11.43	75.3538	11.4324	75.3538	0.00
08/11/2019	ES42 On 07-November-19			Bond Future	11.19	78.4877	11.1850	78.4877	0.00
08/11/2019	ES42 On 06-February-20			Bond Future	11.40	79.6983	11.4004	79.6983	4,919.00
08/11/2019	ES42 On 07-May-20			Bond Future	11.52	76.8789	11.5205	76.8789	0.00
08/11/2019	ES42 On 06-August-20			Bond Future	11.65	78.3074	11.6451	78.3074	0.00
08/11/2019	ES42 On 05-November-20			Bond Future	11.77	75.4187	11.7703	75.4187	0.00
08/11/2019	GOVI On 06-February-20			GOVI	689.99	693.5310	689.9900	693.5310	1,256.00
08/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	131400	10	131400	10	0.00
08/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	131600	10	131600	10	0.00
08/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	131500	10	131500	10	0.00
08/11/2019	GOVI On 07-May-20			GOVI	702.54	706.1050	702.5420	706.1050	0.00
08/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	174580	14	174580	14	0.00
08/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	174380	14	174380	14	0.00
08/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	174480	14	174480	14	0.00
08/11/2019	GOVI On 06-August-20			GOVI	715.21	719.2250	715.2130	719.2250	0.00
08/11/2019	GOVI On 06-August-20	728.14	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
08/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
08/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	129170	9	129170	9	0.00
08/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	129070	9	129070	9	0.00
08/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	129270	9	129270	9	0.00
08/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2019	IGOV On 06-February-20			Index Future	262.81	262.8550	262.8110	262.8550	1,011.00
08/11/2019	IGOV On 07-May-20			Index Future	267.66	267.6840	267.6550	267.6840	47.00
08/11/2019	IGOV On 06-August-20			Index Future	272.55	272.7200	272.5450	272.7200	0.00
08/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
08/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
08/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
08/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
08/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5100	95.5500	95.5100	0.00
08/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.56	94.5100	94.5600	94.5100	0.00
08/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.4700	93.5400	93.4700	0.00
08/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.47	93.3900	93.4700	93.3900	0.00
08/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.48	95.3800	95.4800	95.3800	51.00
08/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.46	95.3400	95.4600	95.3400	0.00
08/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.48	96.3200	96.4800	96.3200	0.00
08/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.28	100.0900	100.2800	100.0900	0.00
08/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.39	101.1800	101.3900	101.1800	0.00
08/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.55	94.3100	94.5500	94.3100	0.00
08/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.51	100.2600	100.5100	100.2600	0.00
08/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
08/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.60	91.1300	91.6000	91.1300	0.00
08/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.47	87.9700	88.4700	87.9700	0.00
08/11/2019	IS10 On 15-June-26			Interest Rate Swap	87.12	86.5900	87.1200	86.5900	0.00
08/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.26	88.7100	89.2600	88.7100	0.00
08/11/2019	IS10 On 21-December-26			Interest Rate Swap	93.09	92.5400	93.0900	92.5400	0.00
08/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.61	91.0400	91.6100	91.0400	0.00
08/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.70	93.1300	93.7000	93.1300	0.00
08/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.25	98.6800	99.2500	98.6800	0.00
08/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.63	99.0500	99.6300	99.0500	0.00

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08/11/2019	IS10 On 22-March-28			Interest Rate Swap	93.04	92.4400	93.0400	92.4400	0.00
08/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.43	99.8300	100.4300	99.8300	0.00
08/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
08/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/11/2019	R023 On 07-November-19			Bond Future	7.37	102.6409	7.3700	102.6409	0.00
08/11/2019	R023 On 06-February-20			Bond Future	7.50	104.4152	7.4952	104.4152	42,372.00
08/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	574	1	574	1	0.00
08/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	606	1	606	1	0.00
08/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	590	1	590	1	0.00
08/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	496	0	496	0	0.00
08/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	485	0	485	0	0.00
08/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	507	0	507	0	0.00
08/11/2019	R023 On 07-May-20			Bond Future	7.50	102.3759	7.5010	102.3759	15,434.00
08/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	160	0	160	0	0.00
08/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	166	0	166	0	0.00
08/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	155	0	155	0	0.00
08/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1694	2	1694	2	0.00
08/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1674	1	1674	1	0.00
08/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1655	1	1655	1	0.00
08/11/2019	R023 On 06-August-20			Bond Future	7.51	104.2782	7.5119	104.2782	0.00
08/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	577	1	577	1	0.00
08/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	599	1	599	1	0.00
08/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	588	1	588	1	0.00
08/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1133	1	1133	1	0.00
08/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1145	1	1145	1	0.00
08/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1157	1	1157	1	0.00
08/11/2019	R023 On 05-November-20			Bond Future	7.51	102.1802	7.5136	102.1802	0.00
08/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	928	1	928	1	0.00
08/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	916	1	916	1	0.00
08/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	940	1	940	1	0.00
08/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	1049	1	1049	1	0.00
08/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	1040	1	1040	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
08/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	1031	1	1031	1	0.00
08/11/2019	R035 On 07-November-19			Bond Future	9.68	95.4066	9.6800	95.4066	0.00
08/11/2019	R035 On 06-February-20			Bond Future	9.85	96.9331	9.8510	96.9331	113,373.00
08/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1369	2	1369	2	0.00
08/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1340	2	1340	2	0.00
08/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1311	2	1311	2	0.00
08/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3253	3	3253	3	0.00
08/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3160	3	3160	3	0.00
08/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3206	3	3206	3	0.00
08/11/2019	R035 On 07-May-20			Bond Future	9.93	94.1874	9.9257	94.1874	0.00
08/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	882	1	882	1	5,000.00
08/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2569	3	2569	3	5,000.00
08/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1715	2	1715	2	0.00
08/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2672	3	2672	3	3,530.00
08/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1020	1	1020	1	3,530.00
08/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1771	2	1771	2	0.00
08/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7018	7	7018	7	0.00
08/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1743	2	1743	2	0.00
08/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6100	6	6100	6	0.00
08/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3850	4	3850	4	0.00
08/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5093	5	5093	5	0.00
08/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3733	3	3733	3	0.00
08/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4996	5	4996	5	0.00
08/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6641	6	6641	6	0.00
08/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1339	1	1339	1	5,000.00
08/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5044	5	5044	5	0.00
08/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1617	1	1617	1	3,530.00
08/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7057	7	7057	7	0.00
08/11/2019	R035 On 06-August-20			Bond Future	10.01	95.9375	10.0056	95.9375	0.00
08/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1329	1	1329	1	24,761.00
08/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3942	4	3942	4	0.00
08/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3907	4	3907	4	0.00
08/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	953	1	953	1	3,000.00
08/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3976	4	3976	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
08/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4590	4	4590	4	0.00
08/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4515	4	4515	4	0.00
08/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10543	10	10543	10	0.00
08/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8897	8	8897	8	0.00
08/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4553	4	4553	4	0.00
08/11/2019	R035 On 05-November-20			Bond Future	10.09	93.1218	10.0859	93.1218	0.00
08/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5452	6	5452	6	0.00
08/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5411	6	5411	6	0.00
08/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5493	6	5493	6	0.00
08/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3796	4	3796	4	0.00
08/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3769	4	3769	4	0.00
08/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3741	4	3741	4	0.00
08/11/2019	R186 On 07-November-19			Bond Future	8.36	115.4361	8.3550	115.4361	0.00
08/11/2019	R186 On 06-February-20			Bond Future	8.52	112.0380	8.5220	112.0380	100,482.00
08/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1485	2	1485	2	0.00
08/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	525	1	525	1	821.00
08/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1544	2	1544	2	0.00
08/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1343	2	1343	2	0.00
08/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3096	3	3096	3	0.00
08/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1514	2	1514	2	0.00
08/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1308	1	1308	1	0.00
08/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1283	1	1283	1	0.00
08/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	534	0	534	0	821.00
08/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1463	1	1463	1	821.00
08/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2796	2	2796	2	0.00
08/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1333	1	1333	1	0.00
08/11/2019	R186 On 07-May-20			Bond Future	8.58	114.0692	8.5807	114.0692	1,650.00
08/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1771	2	1771	2	0.00
08/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	848	1	848	1	0.00
08/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3119	3	3119	3	0.00
08/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	570	1	570	1	0.00
08/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1241	1	1241	1	6,000.00
08/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	866	1	866	1	0.00
08/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	258	0	258	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	831	1	831	1	0.00
08/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3563	3	3563	3	0.00
08/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5581	5	5581	5	0.00
08/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1299	1	1299	1	6,000.00
08/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3489	3	3489	3	0.00
08/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4230	4	4230	4	2,500.00
08/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2838	3	2838	3	0.00
08/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3526	3	3526	3	0.00
08/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2196	2	2196	2	23,208.00
08/11/2019	R186 On 06-August-20			Bond Future	8.65	110.8840	8.6476	110.8840	0.00
08/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1651	2	1651	2	0.00
08/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1675	2	1675	2	0.00
08/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1627	2	1627	2	0.00
08/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3102	3	3102	3	0.00
08/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	3075	3	3075	3	0.00
08/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	3047	3	3047	3	0.00
08/11/2019	R186 On 05-November-20			Bond Future	8.71	112.8299	8.7079	112.8299	0.00
08/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2655	3	2655	3	0.00
08/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2626	3	2626	3	0.00
08/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2597	3	2597	3	0.00
08/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2911	3	2911	3	0.00
08/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2931	3	2931	3	0.00
08/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2891	3	2891	3	0.00
08/11/2019	R197 On 07-November-19			Bond Future	306.10	306.1004	306.1004	306.1004	0.00
08/11/2019	R197 On 06-February-20			Bond Future	303.87	304.0301	303.8715	304.0301	2,540.00
08/11/2019	R197 On 07-May-20			Bond Future	309.47	309.6155	309.4730	309.6155	0.00
08/11/2019	R197 On 06-August-20			Bond Future	307.34	307.6472	307.3353	307.6472	0.00
08/11/2019	R197 On 05-November-20			Bond Future	313.12	313.1221	313.1152	313.1221	0.00
08/11/2019	R202 On 07-November-19			Bond Future	230.34	230.3423	230.3423	230.3423	0.00
08/11/2019	R202 On 06-February-20			Bond Future	229.86	230.4797	229.8551	230.4797	8,488.00
08/11/2019	R202 On 07-May-20			Bond Future	234.09	234.7140	234.0921	234.7140	0.00
08/11/2019	R202 On 06-August-20			Bond Future	234.23	234.9901	234.2302	234.9901	0.00
08/11/2019	R202 On 05-November-20			Bond Future	238.64	239.1736	238.6354	239.1736	0.00
08/11/2019	R207 On 07-November-19			Bond Future	6.85	102.3951	6.8500	102.3951	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
08/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9458	6.6250	100.9458	0.00
08/11/2019	R208 On 06-February-20			Bond Future	6.52	102.7633	6.5174	102.7633	12,080.00
08/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	13	0	13	0	0.00
08/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	14	0	14	0	0.00
08/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	14	0	14	0	0.00
08/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	423	0	423	0	0.00
08/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	443	0	443	0	0.00
08/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	433	0	433	0	0.00
08/11/2019	R208 On 07-May-20			Bond Future	6.27	101.2232	6.2654	101.2232	0.00
08/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1253	1	1253	1	0.00
08/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1262	1	1262	1	0.00
08/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1244	1	1244	1	0.00
08/11/2019	R208 On 06-August-20			Bond Future	5.84	103.1040	5.8449	103.1040	0.00
08/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	69	0	69	0	0.00
08/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	71	0	71	0	0.00
08/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	67	0	67	0	0.00
08/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	250	0	250	0	0.00
08/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	246	0	246	0	0.00
08/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	242	0	242	0	0.00
08/11/2019	R208 On 05-November-20			Bond Future	4.75	101.5131	4.7514	101.5131	0.00
08/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	110	0	110	0	0.00
08/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	107	0	107	0	0.00
08/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	105	0	105	0	0.00
08/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	96	0	96	0	0.00
08/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	98	0	98	0	0.00
08/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	95	0	95	0	0.00
08/11/2019	R209 On 07-November-19			Bond Future	9.69	72.7539	9.6900	72.7539	0.00
08/11/2019	R209 On 06-February-20			Bond Future	9.85	73.8681	9.8540	73.8681	103,379.00
08/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	959	1	959	1	0.00
08/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	732	1	732	1	7,500.00
08/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	981	1	981	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
08/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	937	1	937	1	0.00
08/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3206	3	3206	3	0.00
08/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3162	3	3162	3	0.00
08/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3661	3	3661	3	0.00
08/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3119	3	3119	3	0.00
08/11/2019	R209 On 07-May-20			Bond Future	9.92	72.0561	9.9236	72.0561	0.00
08/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1443	2	1443	2	0.00
08/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1491	2	1491	2	0.00
08/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1467	2	1467	2	0.00
08/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4422	4	4422	4	0.00
08/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4380	4	4380	4	0.00
08/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4464	4	4464	4	0.00
08/11/2019	R209 On 06-August-20			Bond Future	10.00	73.3950	9.9977	73.3950	0.00
08/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
08/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36484	36	36484	36	0.00
08/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36593	36	36593	36	0.00
08/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36376	36	36376	36	0.00
08/11/2019	R209 On 05-November-20			Bond Future	10.07	71.5336	10.0689	71.5336	0.00
08/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3691	4	3691	4	0.00
08/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3756	4	3756	4	0.00
08/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3723	4	3723	4	0.00
08/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4080	4	4080	4	0.00
08/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	4051	4	4051	4	0.00
08/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4109	4	4109	4	0.00
08/11/2019	R210 On 07-November-19			Bond Future	187.18	187.1846	187.1846	187.1846	0.00
08/11/2019	R210 On 06-February-20			Bond Future	190.08	190.1792	190.0833	190.1792	1,772.00
08/11/2019	R210 On 07-May-20			Bond Future	190.94	191.0231	190.9371	191.0231	0.00
08/11/2019	R210 On 06-August-20			Bond Future	194.42	194.6167	194.4247	194.6167	0.00
08/11/2019	R210 On 05-November-20			Bond Future	195.36	195.3607	195.3592	195.3607	0.00
08/11/2019	R212 On 07-November-19			Bond Future	161.45	161.4488	161.4488	161.4488	0.00
08/11/2019	R212 On 06-February-20			Bond Future	161.91	162.0282	161.9085	162.0282	6,495.00
08/11/2019	R212 On 07-May-20			Bond Future	164.89	165.0048	164.8932	165.0048	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
08/11/2019	R212 On 06-August-20			Bond Future	165.61	165.8154	165.6119	165.8154	0.00
08/11/2019	R212 On 05-November-20			Bond Future	168.73	168.7669	168.7265	168.7669	0.00
08/11/2019	R213 On 07-November-19			Bond Future	9.26	85.7632	9.2600	85.7632	0.00
08/11/2019	R213 On 06-February-20			Bond Future	9.44	87.1191	9.4353	87.1191	24,070.00
08/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1264	1	1264	1	0.00
08/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1238	1	1238	1	0.00
08/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1213	1	1213	1	0.00
08/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2239	2	2239	2	0.00
08/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2275	2	2275	2	0.00
08/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2204	2	2204	2	0.00
08/11/2019	R213 On 07-May-20			Bond Future	9.50	85.1468	9.5038	85.1468	0.00
08/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1155	1	1155	1	0.00
08/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1175	1	1175	1	0.00
08/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1197	1	1197	1	0.00
08/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4119	4	4119	4	0.00
08/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4201	4	4201	4	0.00
08/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4160	4	4160	4	0.00
08/11/2019	R213 On 06-August-20			Bond Future	9.58	86.7289	9.5775	86.7289	0.00
08/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2159	2	2159	2	0.00
08/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2213	2	2213	2	0.00
08/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2186	2	2186	2	0.00
08/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3816	4	3816	4	0.00
08/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3784	4	3784	4	0.00
08/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3848	4	3848	4	0.00
08/11/2019	R213 On 05-November-20			Bond Future	9.65	84.7027	9.6520	84.7027	0.00
08/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3363	4	3363	4	0.00
08/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3395	4	3395	4	0.00
08/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3427	4	3427	4	0.00
08/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3666	3	3666	3	0.00
08/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3717	4	3717	4	0.00
08/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3692	3	3692	3	0.00
08/11/2019	R214 On 07-November-19			Bond Future	9.94	71.1013	9.9350	71.1013	0.00
08/11/2019	R214 On 06-February-20			Bond Future	10.11	72.1791	10.1094	72.1791	17,710.00
08/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	906	1	906	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
08/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	950	1	950	1	0.00
08/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3192	4	3192	4	0.00
08/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	548	1	548	1	1,000.00
08/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1289	1	1289	1	1,000.00
08/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	928	1	928	1	0.00
08/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3518	3	3518	3	0.00
08/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4529	4	4529	4	0.00
08/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3472	3	3472	3	0.00
08/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2864	3	2864	3	0.00
08/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3565	3	3565	3	0.00
08/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1231	1	1231	1	1,000.00
08/11/2019	R214 On 07-May-20			Bond Future	10.18	70.1897	10.1790	70.1897	0.00
08/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1704	2	1704	2	0.00
08/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1729	2	1729	2	0.00
08/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	758	1	758	1	1,250.00
08/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2106	2	2106	2	1,250.00
08/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4778	5	4778	5	0.00
08/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1678	2	1678	2	0.00
08/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4507	4	4507	4	0.00
08/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3858	4	3858	4	0.00
08/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6684	6	6684	6	0.00
08/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1812	2	1812	2	1,250.00
08/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4464	4	4464	4	0.00
08/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4422	4	4422	4	0.00
08/11/2019	R214 On 06-August-20			Bond Future	10.25	71.4939	10.2525	71.4939	0.00
08/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2621	3	2621	3	0.00
08/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2651	3	2651	3	0.00
08/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2681	3	2681	3	0.00
08/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4369	4	4369	4	0.00
08/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4440	4	4440	4	0.00
08/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4405	4	4405	4	0.00
08/11/2019	R214 On 05-November-20			Bond Future	10.33	69.4534	10.3261	69.4534	0.00
08/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3921	4	3921	4	0.00
08/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3953	4	3953	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
08/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3889	4	3889	4	0.00
08/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4430	4	4430	4	0.00
08/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4399	4	4399	4	0.00
08/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4368	4	4368	4	0.00
08/11/2019	R248 On 07-November-19			Bond Future	10.01	89.9869	10.0050	89.9869	0.00
08/11/2019	R248 On 06-February-20			Bond Future	10.18	91.3511	10.1814	91.3511	93,401.00
08/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	934	1	934	1	0.00
08/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	884	1	884	1	0.00
08/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	909	1	909	1	0.00
08/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4970	5	4970	5	0.00
08/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4843	4	4843	4	0.00
08/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4906	4	4906	4	0.00
08/11/2019	R248 On 07-May-20			Bond Future	10.25	88.5675	10.2529	88.5675	0.00
08/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1798	2	1798	2	0.00
08/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1859	2	1859	2	0.00
08/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1828	2	1828	2	0.00
08/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5788	5	5788	5	0.00
08/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5844	5	5844	5	0.00
08/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5731	5	5731	5	0.00
08/11/2019	R248 On 06-August-20			Bond Future	10.33	90.2132	10.3285	90.2132	0.00
08/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1347	2	1347	2	20,640.00
08/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4334	5	4334	5	0.00
08/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4420	5	4420	5	0.00
08/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	946	1	946	1	3,000.00
08/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4377	5	4377	5	0.00
08/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5490	5	5490	5	0.00
08/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5451	5	5451	5	0.00
08/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12746	12	12746	12	0.00
08/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5528	5	5528	5	0.00
08/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10721	10	10721	10	0.00
08/11/2019	R248 On 05-November-20			Bond Future	10.40	87.3603	10.4042	87.3603	0.00
08/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3759	4	3759	4	0.00
08/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3724	4	3724	4	0.00
08/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3689	4	3689	4	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
08/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6748	6	6748	6	0.00
08/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6796	6	6796	6	0.00
08/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6700	6	6700	6	0.00