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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
11/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	2025 On 07-November-19			Bond Future	136.77	136.7747	136.7747	136.7747	0.00
11/11/2019	2025 On 06-February-20			Bond Future	137.29	137.4564	137.2865	137.4564	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
11/11/2019	2025 On 07-May-20			Bond Future	139.82	139.9903	139.8170	139.9903	0.00
11/11/2019	2025 On 06-August-20			Bond Future	140.89	141.0423	140.8931	141.0423	0.00
11/11/2019	2025 On 05-November-20			Bond Future	143.52	143.6949	143.5152	143.6949	0.00
11/11/2019	2029 On 07-November-19			Bond Future	101.06	101.0616	101.0616	101.0616	0.00
11/11/2019	2029 On 06-February-20			Bond Future	102.51	102.6818	102.5088	102.6818	3,860.00
11/11/2019	2029 On 07-May-20			Bond Future	103.29	103.4620	103.2857	103.4620	0.00
11/11/2019	2029 On 06-August-20			Bond Future	105.19	105.3519	105.1927	105.3519	0.00
11/11/2019	2029 On 05-November-20			Bond Future	106.01	106.1905	106.0077	106.1905	0.00
11/11/2019	2030 On 07-November-19			Bond Future	9.06	95.3021	9.0550	95.3021	0.00
11/11/2019	2030 On 06-February-20			Bond Future	9.27	92.2995	9.2654	92.2995	78,002.00
11/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	955	1	955	1	5,820.00
11/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1304	1	1304	1	0.00
11/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1625	2	1625	2	0.00
11/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	143	0	143	0	5,820.00
11/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2127	2	2127	2	0.00
11/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1332	1	1332	1	0.00
11/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1359	1	1359	1	0.00
11/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	2002	2	2002	2	0.00
11/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	2070	2	2070	2	0.00
11/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1718	2	1718	2	5,000.00
11/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5599	5	5599	5	0.00
11/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1315	1	1315	1	5,000.00
11/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	2036	2	2036	2	0.00
11/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2585	2	2585	2	0.00
11/11/2019	2030 On 07-May-20			Bond Future	9.34	93.9793	9.3381	93.9793	0.00
11/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1054	1	1054	1	0.00
11/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1035	1	1035	1	0.00
11/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1015	1	1015	1	0.00
11/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4371	4	4371	4	0.00
11/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4414	4	4414	4	0.00
11/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4328	4	4328	4	0.00
11/11/2019	2030 On 06-August-20			Bond Future	9.42	91.6651	9.4192	91.6651	0.00
11/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2013	2	2013	2	0.00
11/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2066	2	2066	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2039	2	2039	2	0.00
11/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3921	4	3921	4	0.00
11/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3888	4	3888	4	0.00
11/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3955	4	3955	4	0.00
11/11/2019	2030 On 05-November-20			Bond Future	9.49	93.3687	9.4893	93.3687	0.00
11/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3172	3	3172	3	0.00
11/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3202	3	3202	3	0.00
11/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2177	2	2177	2	16,000.00
11/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6800	7	6800	7	0.00
11/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3233	3	3233	3	0.00
11/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1065	1	1065	1	16,000.00
11/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4843	5	4843	5	0.00
11/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3744	4	3744	4	0.00
11/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6750	7	6750	7	0.00
11/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3797	4	3797	4	0.00
11/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1960	2	1960	2	16,000.00
11/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3770	4	3770	4	0.00
11/11/2019	2032 On 07-November-19			Bond Future	9.40	92.6751	9.3950	92.6751	0.00
11/11/2019	2032 On 06-February-20			Bond Future	9.61	93.6132	9.6101	93.6132	65,427.00
11/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1235	1	1235	1	0.00
11/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1262	1	1262	1	0.00
11/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1209	1	1209	1	0.00
11/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2745	3	2745	3	0.00
11/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2704	3	2704	3	0.00
11/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2664	3	2664	3	0.00
11/11/2019	2032 On 07-May-20			Bond Future	9.69	91.1569	9.6863	91.1569	0.00
11/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1339	1	1339	1	0.00
11/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1386	1	1386	1	0.00
11/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1362	1	1362	1	0.00
11/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4729	5	4729	5	0.00
11/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4685	5	4685	5	0.00
11/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4774	5	4774	5	0.00
11/11/2019	2032 On 06-August-20			Bond Future	9.77	92.8004	9.7694	92.8004	0.00
11/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2352	2	2352	2	0.00

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11/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2381	3	2381	3	0.00
11/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2410	3	2410	3	0.00
11/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4344	4	4344	4	0.00
11/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4418	4	4418	4	0.00
11/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4381	4	4381	4	0.00
11/11/2019	2032 On 05-November-20			Bond Future	9.85	90.3655	9.8475	90.3655	0.00
11/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3676	4	3676	4	0.00
11/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3708	4	3708	4	0.00
11/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3644	4	3644	4	0.00
11/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	4256	4	4256	4	0.00
11/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	4225	4	4225	4	0.00
11/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	4194	4	4194	4	0.00
11/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2065	101.2065	101.2065	0.00
11/11/2019	2033 On 06-February-20			Bond Future	102.48	103.0025	102.4772	103.0025	6,260.00
11/11/2019	2033 On 07-May-20			Bond Future	103.17	103.7057	103.1706	103.7057	0.00
11/11/2019	2033 On 06-August-20			Bond Future	105.08	105.6001	105.0755	105.6001	0.00
11/11/2019	2033 On 05-November-20			Bond Future	105.81	106.3648	105.8098	106.3648	0.00
11/11/2019	2037 On 07-November-19			Bond Future	9.83	91.4398	9.8300	91.4398	0.00
11/11/2019	2037 On 06-February-20			Bond Future	10.03	88.1013	10.0267	88.1013	67,032.00
11/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1051	1	1051	1	0.00
11/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1025	1	1025	1	0.00
11/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1000	1	1000	1	0.00
11/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3695	4	3695	4	0.00
11/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3746	4	3746	4	0.00
11/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3644	4	3644	4	0.00
11/11/2019	2037 On 07-May-20			Bond Future	10.11	89.7048	10.1063	89.7048	0.00
11/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1549	2	1549	2	0.00
11/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1575	2	1575	2	0.00
11/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1602	2	1602	2	0.00
11/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5294	5	5294	5	0.00
11/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5395	5	5395	5	0.00
11/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5344	5	5344	5	0.00
11/11/2019	2037 On 06-August-20			Bond Future	10.19	87.0630	10.1933	87.0630	0.00
11/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2795	3	2795	3	0.00

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11/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2827	3	2827	3	0.00
11/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2763	3	2763	3	0.00
11/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5178	5	5178	5	0.00
11/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5135	5	5135	5	0.00
11/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5094	5	5094	5	0.00
11/11/2019	2037 On 05-November-20			Bond Future	10.27	88.6810	10.2702	88.6810	0.00
11/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4258	4	4258	4	0.00
11/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4188	4	4188	4	0.00
11/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4223	4	4223	4	0.00
11/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4893	5	4893	5	0.00
11/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4822	5	4822	5	0.00
11/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4858	5	4858	5	0.00
11/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6000	118.6000	118.6000	0.00
11/11/2019	2038 On 06-February-20			Bond Future	118.45	119.0463	118.4467	119.0463	10,686.00
11/11/2019	2038 On 07-May-20			Bond Future	120.63	121.2408	120.6299	121.2408	0.00
11/11/2019	2038 On 06-August-20			Bond Future	121.16	121.7622	121.1637	121.7622	0.00
11/11/2019	2038 On 05-November-20			Bond Future	123.42	124.0520	123.4186	124.0520	0.00
11/11/2019	2040 On 07-November-19			Bond Future	9.97	94.1482	9.9700	94.1482	0.00
11/11/2019	2040 On 06-February-20			Bond Future	10.17	90.5608	10.1728	90.5608	44,716.00
11/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	943	1	943	1	0.00
11/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	2	0	2	0	0.00
11/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	992	1	992	1	0.00
11/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	51	0	51	0	0.00
11/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	968	1	968	1	0.00
11/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4365	4	4365	4	0.00
11/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4306	4	4306	4	0.00
11/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9991	10	9991	10	0.00
11/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4422	4	4422	4	0.00
11/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15705	15	15705	15	0.00
11/11/2019	2040 On 07-May-20			Bond Future	10.25	92.2090	10.2537	92.2090	0.00
11/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1654	2	1654	2	0.00
11/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1626	2	1626	2	0.00
11/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1597	2	1597	2	0.00
11/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5773	6	5773	6	0.00

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11/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5665	6	5665	6	0.00
11/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5719	6	5719	6	0.00
11/11/2019	2040 On 06-August-20			Bond Future	10.34	89.3617	10.3417	89.3617	0.00
11/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2962	3	2962	3	0.00
11/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3029	3	3029	3	0.00
11/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2996	3	2996	3	0.00
11/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5451	5	5451	5	0.00
11/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5361	5	5361	5	0.00
11/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5406	5	5406	5	0.00
11/11/2019	2040 On 05-November-20			Bond Future	10.42	91.0225	10.4197	91.0225	0.00
11/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4467	5	4467	5	0.00
11/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4504	5	4504	5	0.00
11/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4542	5	4542	5	0.00
11/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5330	5	5330	5	0.00
11/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5292	5	5292	5	0.00
11/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5368	5	5368	5	0.00
11/11/2019	2044 On 07-November-19			Bond Future	10.03	90.9185	10.0250	90.9185	0.00
11/11/2019	2044 On 06-February-20			Bond Future	10.23	87.3896	10.2253	87.3896	39,540.00
11/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	919	1	919	1	0.00
11/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	66	0	66	0	328.00
11/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	850	1	850	1	328.00
11/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5191	5	5191	5	0.00
11/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	943	1	943	1	0.00
11/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	896	1	896	1	0.00
11/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4586	4	4586	4	0.00
11/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4709	5	4709	5	0.00
11/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	987	1	987	1	328.00
11/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4647	5	4647	5	0.00
11/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9877	10	9877	10	0.00
11/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4832	5	4832	5	0.00
11/11/2019	2044 On 07-May-20			Bond Future	10.30	88.9801	10.3036	88.9801	0.00
11/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5809	6	5809	6	0.00
11/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1675	2	1675	2	0.00
11/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	639	1	639	1	100.00

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11/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2266	2	2266	2	100.00
11/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	533	1	533	1	556.00
11/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1733	2	1733	2	0.00
11/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7285	7	7285	7	0.00
11/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	854	1	854	1	129.00
11/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2232	2	2232	2	129.00
11/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2037	2	2037	2	556.00
11/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6908	7	6908	7	0.00
11/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1704	2	1704	2	0.00
11/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1612	2	1612	2	556.00
11/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1501	1	1501	1	100.00
11/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4852	5	4852	5	0.00
11/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9359	9	9359	9	0.00
11/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5200	5	5200	5	0.00
11/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5786	6	5786	6	0.00
11/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5841	6	5841	6	0.00
11/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7965	8	7965	8	0.00
11/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4901	5	4901	5	0.00
11/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	2007	2	2007	2	129.00
11/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8827	9	8827	9	0.00
11/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5730	6	5730	6	0.00
11/11/2019	2044 On 06-August-20			Bond Future	10.39	86.2000	10.3887	86.2000	0.00
11/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1090	1	1090	1	602.00
11/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2361	2	2361	2	0.00
11/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2743	3	2743	3	602.00
11/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	591	1	591	1	140.00
11/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1789	2	1789	2	140.00
11/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2423	3	2423	3	0.00
11/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7466	8	7466	8	0.00
11/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2392	3	2392	3	0.00
11/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6671	7	6671	7	0.00
11/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2677	3	2677	3	140.00
11/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6537	6	6537	6	0.00
11/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12380	12	12380	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
11/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7708	8	7708	8	0.00
11/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6485	6	6485	6	0.00
11/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2351	2	2351	2	602.00
11/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6589	6	6589	6	0.00
11/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5981	6	5981	6	0.00
11/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9644	9	9644	9	0.00
11/11/2019	2044 On 05-November-20			Bond Future	10.46	87.8019	10.4641	87.8019	0.00
11/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4552	5	4552	5	0.00
11/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3218	3	3218	3	0.00
11/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9137	9	9137	9	0.00
11/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4627	5	4627	5	0.00
11/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3250	3	3250	3	568.00
11/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1427	2	1427	2	568.00
11/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4589	5	4589	5	0.00
11/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5462	5	5462	5	0.00
11/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5423	5	5423	5	0.00
11/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11170	11	11170	11	0.00
11/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7189	7	7189	7	0.00
11/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2640	3	2640	3	568.00
11/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5501	5	5501	5	0.00
11/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7140	7	7140	7	0.00
11/11/2019	2046 On 07-November-19			Bond Future	108.74	108.7428	108.7428	108.7428	0.00
11/11/2019	2046 On 06-February-20			Bond Future	109.48	110.1750	109.4829	110.1750	11,575.00
11/11/2019	2046 On 07-May-20			Bond Future	109.75	110.4578	109.7528	110.4578	0.00
11/11/2019	2046 On 06-August-20			Bond Future	111.78	112.4754	111.7791	112.4754	0.00
11/11/2019	2046 On 05-November-20			Bond Future	112.06	112.7949	112.0638	112.7949	0.00
11/11/2019	2050 On 07-November-19			Bond Future	112.55	112.5523	112.5523	112.5523	0.00
11/11/2019	2050 On 06-February-20			Bond Future	111.81	112.2615	111.8147	112.2615	11,627.00
11/11/2019	2050 On 07-May-20			Bond Future	113.88	114.3309	113.8756	114.3309	0.00
11/11/2019	2050 On 06-August-20			Bond Future	114.10	114.5398	114.0982	114.5398	0.00
11/11/2019	2050 On 05-November-20			Bond Future	116.22	116.6939	116.2218	116.6939	0.00
11/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	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
11/11/2019	AL37 On 06-February-20			Index Future	676.11	676.4880	676.1050	676.4880	0.00
11/11/2019	AL37 On 07-May-20			Index Future	688.40	688.7950	688.4000	688.7950	0.00
11/11/2019	AL37 On 06-August-20			Index Future	700.82	701.2180	700.8180	701.2180	0.00
11/11/2019	AL7T On 06-February-20			Index Future	778.92	780.3160	778.9200	780.3160	0.00
11/11/2019	AL7T On 07-May-20			Index Future	793.09	794.5110	793.0850	794.5110	0.00
11/11/2019	AL7T On 06-August-20			Index Future	807.39	808.8410	807.3910	808.8410	0.00
11/11/2019	ALBI On 06-February-20			Index Future	696.45	697.7390	696.4510	697.7390	414.00
11/11/2019	ALBI On 07-May-20			Index Future	709.12	710.4320	709.1160	710.4320	0.00
11/11/2019	ALBI On 06-August-20			Index Future	721.91	723.2450	721.9080	723.2450	0.00
11/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	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
11/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2019	ES33 On 07-November-19			Bond Future	10.84	77.5097	10.8400	77.5097	0.00
11/11/2019	ES33 On 06-February-20			Bond Future	11.09	78.3418	11.0857	78.3418	350.00
11/11/2019	ES33 On 07-May-20			Bond Future	11.21	75.9739	11.2072	75.9739	0.00
11/11/2019	ES33 On 06-August-20			Bond Future	11.34	77.3437	11.3372	77.3437	0.00
11/11/2019	ES33 On 05-November-20			Bond Future	11.47	74.9882	11.4656	74.9882	0.00
11/11/2019	ES42 On 07-November-19			Bond Future	11.19	78.4877	11.1850	78.4877	0.00
11/11/2019	ES42 On 06-February-20			Bond Future	11.42	79.2316	11.4250	79.2316	4,919.00
11/11/2019	ES42 On 07-May-20			Bond Future	11.55	76.4087	11.5460	76.4087	0.00
11/11/2019	ES42 On 06-August-20			Bond Future	11.67	77.7860	11.6730	77.7860	0.00
11/11/2019	ES42 On 05-November-20			Bond Future	11.80	74.9677	11.7977	74.9677	0.00
11/11/2019	GOVI On 06-February-20			GOVI	688.69	689.9900	688.6890	689.9900	1,255.00
11/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	144410	13	144410	13	0.00
11/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	144610	13	144610	13	0.00
11/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	144510	13	144510	13	0.00
11/11/2019	GOVI On 07-May-20			GOVI	701.21	702.5420	701.2130	702.5420	0.00
11/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	187870	17	187870	17	0.00
11/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	187670	17	187670	17	0.00
11/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	187770	17	187770	17	0.00
11/11/2019	GOVI On 06-August-20			GOVI	713.86	715.2130	713.8630	715.2130	0.00
11/11/2019	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
11/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	142670	13	142670	13	0.00
11/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	142570	13	142570	13	0.00
11/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	142770	13	142770	13	0.00
11/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2019	IGOV On 06-February-20			Index Future	262.40	262.8110	262.3960	262.8110	1,011.00
11/11/2019	IGOV On 07-May-20			Index Future	267.23	267.6550	267.2310	267.6550	47.00
11/11/2019	IGOV On 06-August-20			Index Future	272.11	272.5450	272.1140	272.5450	0.00
11/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
11/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
11/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0300	102.0400	102.0300	0.00
11/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
11/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.58	95.5500	95.5800	95.5500	0.00
11/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.60	94.5600	94.6000	94.5600	0.00
11/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.59	93.5400	93.5900	93.5400	0.00
11/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.54	93.4700	93.5400	93.4700	0.00
11/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.57	95.4800	95.5700	95.4800	51.00
11/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.54	95.4600	95.5400	95.4600	0.00
11/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.55	96.4800	96.5500	96.4800	0.00
11/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.34	100.2800	100.3400	100.2800	0.00
11/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.45	101.3900	101.4500	101.3900	0.00
11/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.60	94.5500	94.6000	94.5500	0.00
11/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.56	100.5100	100.5600	100.5100	0.00
11/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
11/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.68	91.6000	91.6800	91.6000	0.00
11/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.56	88.4700	88.5600	88.4700	0.00
11/11/2019	IS10 On 15-June-26			Interest Rate Swap	87.22	87.1200	87.2200	87.1200	0.00
11/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.37	89.2600	89.3700	89.2600	0.00
11/11/2019	IS10 On 21-December-26			Interest Rate Swap	93.21	93.0900	93.2100	93.0900	0.00
11/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.72	91.6100	91.7200	91.6100	0.00
11/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.81	93.7000	93.8100	93.7000	0.00
11/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.35	99.2500	99.3500	99.2500	0.00
11/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.72	99.6300	99.7200	99.6300	0.00

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11/11/2019	IS10 On 22-March-28			Interest Rate Swap	93.12	93.0400	93.1200	93.0400	0.00
11/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.49	100.4300	100.4900	100.4300	0.00
11/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
11/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/11/2019	R023 On 07-November-19			Bond Future	7.37	102.6409	7.3700	102.6409	0.00
11/11/2019	R023 On 06-February-20			Bond Future	7.51	104.1877	7.5111	104.1877	42,372.00
11/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	543	1	543	1	0.00
11/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	574	1	574	1	0.00
11/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	558	1	558	1	0.00
11/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	507	0	507	0	0.00
11/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	496	0	496	0	0.00
11/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	519	1	519	1	0.00
11/11/2019	R023 On 07-May-20			Bond Future	7.52	102.1513	7.5185	102.1513	15,434.00
11/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	149	0	149	0	0.00
11/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	155	0	155	0	0.00
11/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	144	0	144	0	0.00
11/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1727	2	1727	2	0.00
11/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1707	2	1707	2	0.00
11/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1687	2	1687	2	0.00
11/11/2019	R023 On 06-August-20			Bond Future	7.53	103.9933	7.5317	103.9933	0.00
11/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	555	1	555	1	0.00
11/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	576	1	576	1	0.00
11/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	566	1	566	1	0.00
11/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1156	1	1156	1	0.00
11/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1168	1	1168	1	0.00
11/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1180	1	1180	1	0.00
11/11/2019	R023 On 05-November-20			Bond Future	7.54	101.9948	7.5352	101.9948	0.00
11/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	902	1	902	1	0.00
11/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	890	1	890	1	0.00
11/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	914	1	914	1	0.00
11/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	1068	1	1068	1	0.00
11/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	1059	1	1059	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
11/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	1050	1	1050	1	0.00
11/11/2019	R035 On 07-November-19			Bond Future	9.68	95.4066	9.6800	95.4066	0.00
11/11/2019	R035 On 06-February-20			Bond Future	9.88	96.4354	9.8810	96.4354	114,173.00
11/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1254	1	1254	1	0.00
11/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1226	1	1226	1	0.00
11/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1198	1	1198	1	0.00
11/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3360	3	3360	3	0.00
11/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3264	3	3264	3	0.00
11/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3312	3	3312	3	0.00
11/11/2019	R035 On 07-May-20			Bond Future	9.96	93.6872	9.9568	93.6872	0.00
11/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	817	1	817	1	5,000.00
11/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2443	3	2443	3	5,000.00
11/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1615	2	1615	2	0.00
11/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2543	3	2543	3	3,530.00
11/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	948	1	948	1	3,530.00
11/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1669	2	1669	2	0.00
11/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6826	7	6826	7	0.00
11/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1642	2	1642	2	0.00
11/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5916	6	5916	6	0.00
11/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3948	4	3948	4	0.00
11/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5217	5	5217	5	0.00
11/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3828	4	3828	4	0.00
11/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	5118	5	5118	5	0.00
11/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6794	7	6794	7	0.00
11/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1371	1	1371	1	5,000.00
11/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5168	5	5168	5	0.00
11/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1656	2	1656	2	3,530.00
11/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7216	7	7216	7	0.00
11/11/2019	R035 On 06-August-20			Bond Future	10.04	95.3765	10.0387	95.3765	0.00
11/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1256	1	1256	1	24,761.00
11/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3802	4	3802	4	0.00
11/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3768	4	3768	4	0.00
11/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	896	1	896	1	3,000.00
11/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3836	4	3836	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4686	5	4686	5	0.00
11/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4610	5	4610	5	0.00
11/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10721	11	10721	11	0.00
11/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	9060	9	9060	9	0.00
11/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4648	5	4648	5	0.00
11/11/2019	R035 On 05-November-20			Bond Future	10.12	92.6471	10.1192	92.6471	0.00
11/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5299	5	5299	5	0.00
11/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5259	5	5259	5	0.00
11/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5339	5	5339	5	0.00
11/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3876	4	3876	4	0.00
11/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3848	4	3848	4	0.00
11/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3820	4	3820	4	0.00
11/11/2019	R186 On 07-November-19			Bond Future	8.36	115.4361	8.3550	115.4361	0.00
11/11/2019	R186 On 06-February-20			Bond Future	8.56	111.5842	8.5580	111.5842	100,617.00
11/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1361	1	1361	1	0.00
11/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	458	1	458	1	821.00
11/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1418	2	1418	2	0.00
11/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1225	1	1225	1	0.00
11/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	2929	3	2929	3	0.00
11/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1389	2	1389	2	0.00
11/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1378	1	1378	1	0.00
11/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1352	1	1352	1	0.00
11/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	563	1	563	1	821.00
11/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1541	1	1541	1	821.00
11/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2925	3	2925	3	0.00
11/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1404	1	1404	1	0.00
11/11/2019	R186 On 07-May-20			Bond Future	8.62	113.6145	8.6185	113.6145	1,650.00
11/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1661	2	1661	2	0.00
11/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	778	1	778	1	0.00
11/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	2975	3	2975	3	0.00
11/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	516	1	516	1	0.00
11/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1152	1	1152	1	6,000.00
11/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	795	1	795	1	0.00
11/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	228	0	228	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
11/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	762	1	762	1	0.00
11/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3693	4	3693	4	0.00
11/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5750	6	5750	6	0.00
11/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1355	1	1355	1	6,000.00
11/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3617	3	3617	3	0.00
11/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4375	4	4375	4	2,500.00
11/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2949	3	2949	3	0.00
11/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3655	4	3655	4	0.00
11/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2286	2	2286	2	23,208.00
11/11/2019	R186 On 06-August-20			Bond Future	8.69	110.3599	8.6884	110.3599	0.00
11/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1555	2	1555	2	0.00
11/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1578	2	1578	2	0.00
11/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1531	2	1531	2	0.00
11/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3214	3	3214	3	0.00
11/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	3186	3	3186	3	0.00
11/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	3158	3	3158	3	0.00
11/11/2019	R186 On 05-November-20			Bond Future	8.75	112.4108	8.7500	112.4108	0.00
11/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2542	3	2542	3	0.00
11/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2513	3	2513	3	0.00
11/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2485	3	2485	3	0.00
11/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	3005	3	3005	3	0.00
11/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	3026	3	3026	3	0.00
11/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2984	3	2984	3	0.00
11/11/2019	R197 On 07-November-19			Bond Future	306.10	306.1004	306.1004	306.1004	0.00
11/11/2019	R197 On 06-February-20			Bond Future	303.87	303.8715	303.8653	303.8715	2,540.00
11/11/2019	R197 On 07-May-20			Bond Future	309.47	309.4730	309.4660	309.4730	0.00
11/11/2019	R197 On 06-August-20			Bond Future	307.39	307.3353	307.3876	307.3353	0.00
11/11/2019	R197 On 05-November-20			Bond Future	313.11	313.1152	313.1085	313.1152	0.00
11/11/2019	R202 On 07-November-19			Bond Future	230.34	230.3423	230.3423	230.3423	0.00
11/11/2019	R202 On 06-February-20			Bond Future	230.36	229.8551	230.3625	229.8551	8,488.00
11/11/2019	R202 On 07-May-20			Bond Future	234.61	234.0921	234.6083	234.0921	0.00
11/11/2019	R202 On 06-August-20			Bond Future	234.80	234.2302	234.8013	234.2302	0.00
11/11/2019	R202 On 05-November-20			Bond Future	239.17	238.6354	239.1711	238.6354	0.00
11/11/2019	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
11/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9458	6.6250	100.9458	0.00
11/11/2019	R208 On 06-February-20			Bond Future	6.60	102.7110	6.6040	102.7110	11,606.00
11/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	6	0	6	0	0.00
11/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	6	0	6	0	0.00
11/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	7	0	7	0	0.00
11/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	509	0	509	0	0.00
11/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	530	0	530	0	0.00
11/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	519	0	519	0	0.00
11/11/2019	R208 On 07-May-20			Bond Future	6.38	101.1765	6.3774	101.1765	0.00
11/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1348	1	1348	1	0.00
11/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1357	1	1357	1	0.00
11/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1340	1	1340	1	0.00
11/11/2019	R208 On 06-August-20			Bond Future	6.00	103.0008	5.9967	103.0008	0.00
11/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	44	0	44	0	0.00
11/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	45	0	45	0	0.00
11/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	42	0	42	0	0.00
11/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	320	0	320	0	0.00
11/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	315	0	315	0	0.00
11/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	310	0	310	0	0.00
11/11/2019	R208 On 05-November-20			Bond Future	5.01	101.5118	5.0084	101.5118	0.00
11/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	65	0	65	0	0.00
11/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	63	0	63	0	0.00
11/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	62	0	62	0	0.00
11/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	151	0	151	0	0.00
11/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	154	0	154	0	0.00
11/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	149	0	149	0	0.00
11/11/2019	R209 On 07-November-19			Bond Future	9.69	72.7539	9.6900	72.7539	0.00
11/11/2019	R209 On 06-February-20			Bond Future	9.88	73.4476	9.8840	73.4476	103,379.00
11/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	871	1	871	1	0.00
11/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	658	1	658	1	7,500.00
11/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	892	1	892	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
11/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	851	1	851	1	0.00
11/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3308	3	3308	3	0.00
11/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3263	3	3263	3	0.00
11/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3775	4	3775	4	0.00
11/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3218	3	3218	3	0.00
11/11/2019	R209 On 07-May-20			Bond Future	9.95	71.6327	9.9547	71.6327	0.00
11/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1359	1	1359	1	0.00
11/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1404	1	1404	1	0.00
11/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1381	1	1381	1	0.00
11/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4528	4	4528	4	0.00
11/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4485	4	4485	4	0.00
11/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4571	4	4571	4	0.00
11/11/2019	R209 On 06-August-20			Bond Future	10.03	72.9242	10.0306	72.9242	0.00
11/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36685	36	36685	36	0.00
11/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36793	37	36793	37	0.00
11/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36576	36	36576	36	0.00
11/11/2019	R209 On 05-November-20			Bond Future	10.10	71.1283	10.1019	71.1283	0.00
11/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3575	4	3575	4	0.00
11/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3638	4	3638	4	0.00
11/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3606	4	3606	4	0.00
11/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4161	4	4161	4	0.00
11/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	4132	4	4132	4	0.00
11/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4191	4	4191	4	0.00
11/11/2019	R210 On 07-November-19			Bond Future	187.18	187.1846	187.1846	187.1846	0.00
11/11/2019	R210 On 06-February-20			Bond Future	189.94	190.0833	189.9415	190.0833	1,772.00
11/11/2019	R210 On 07-May-20			Bond Future	190.79	190.9371	190.7924	190.9371	0.00
11/11/2019	R210 On 06-August-20			Bond Future	194.31	194.4247	194.3150	194.4247	0.00
11/11/2019	R210 On 05-November-20			Bond Future	195.21	195.3592	195.2092	195.3592	0.00
11/11/2019	R212 On 07-November-19			Bond Future	161.45	161.4488	161.4488	161.4488	0.00
11/11/2019	R212 On 06-February-20			Bond Future	161.94	161.9085	161.9399	161.9085	6,495.00
11/11/2019	R212 On 07-May-20			Bond Future	164.92	164.8932	164.9249	164.8932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2019	R212 On 06-August-20			Bond Future	165.68	165.6119	165.6762	165.6119	0.00
11/11/2019	R212 On 05-November-20			Bond Future	168.76	168.7265	168.7596	168.7265	0.00
11/11/2019	R213 On 07-November-19			Bond Future	9.26	85.7632	9.2600	85.7632	0.00
11/11/2019	R213 On 06-February-20			Bond Future	9.47	86.6751	9.4707	86.6751	24,070.00
11/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1150	1	1150	1	0.00
11/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1125	1	1125	1	0.00
11/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1101	1	1101	1	0.00
11/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2338	2	2338	2	0.00
11/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2375	2	2375	2	0.00
11/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2301	2	2301	2	0.00
11/11/2019	R213 On 07-May-20			Bond Future	9.54	84.7007	9.5404	84.7007	0.00
11/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1071	1	1071	1	0.00
11/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1090	1	1090	1	0.00
11/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1111	1	1111	1	0.00
11/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4249	4	4249	4	0.00
11/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4333	4	4333	4	0.00
11/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4291	4	4291	4	0.00
11/11/2019	R213 On 06-August-20			Bond Future	9.62	86.2279	9.6164	86.2279	0.00
11/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2049	2	2049	2	0.00
11/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2102	2	2102	2	0.00
11/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2075	2	2075	2	0.00
11/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3930	4	3930	4	0.00
11/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3897	4	3897	4	0.00
11/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3963	4	3963	4	0.00
11/11/2019	R213 On 05-November-20			Bond Future	9.69	84.2797	9.6914	84.2797	0.00
11/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3237	3	3237	3	0.00
11/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3268	3	3268	3	0.00
11/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3299	3	3299	3	0.00
11/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3762	4	3762	4	0.00
11/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3815	4	3815	4	0.00
11/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3788	4	3788	4	0.00
11/11/2019	R214 On 07-November-19			Bond Future	9.94	71.1013	9.9350	71.1013	0.00
11/11/2019	R214 On 06-February-20			Bond Future	10.13	71.7139	10.1343	71.7139	17,710.00
11/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	830	1	830	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
11/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	872	1	872	1	0.00
11/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3054	3	3054	3	0.00
11/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	492	1	492	1	1,000.00
11/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1197	1	1197	1	1,000.00
11/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	851	1	851	1	0.00
11/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3602	4	3602	4	0.00
11/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4634	5	4634	5	0.00
11/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3555	3	3555	3	0.00
11/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2932	3	2932	3	0.00
11/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3649	4	3649	4	0.00
11/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1254	1	1254	1	1,000.00
11/11/2019	R214 On 07-May-20			Bond Future	10.20	69.7210	10.2046	69.7210	0.00
11/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1622	2	1622	2	0.00
11/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1647	2	1647	2	0.00
11/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	708	1	708	1	1,250.00
11/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2014	2	2014	2	1,250.00
11/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4645	5	4645	5	0.00
11/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1597	2	1597	2	0.00
11/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4590	5	4590	5	0.00
11/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3930	4	3930	4	0.00
11/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6798	7	6798	7	0.00
11/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1843	2	1843	2	1,250.00
11/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4546	4	4546	4	0.00
11/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4503	4	4503	4	0.00
11/11/2019	R214 On 06-August-20			Bond Future	10.28	70.9780	10.2798	70.9780	0.00
11/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2527	3	2527	3	0.00
11/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2556	3	2556	3	0.00
11/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2586	3	2586	3	0.00
11/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4446	4	4446	4	0.00
11/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4519	4	4519	4	0.00
11/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4482	4	4482	4	0.00
11/11/2019	R214 On 05-November-20			Bond Future	10.35	69.0000	10.3533	69.0000	0.00
11/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3818	4	3818	4	0.00
11/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3850	4	3850	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3787	4	3787	4	0.00
11/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4496	4	4496	4	0.00
11/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4465	4	4465	4	0.00
11/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4433	4	4433	4	0.00
11/11/2019	R248 On 07-November-19			Bond Future	10.01	89.9869	10.0050	89.9869	0.00
11/11/2019	R248 On 06-February-20			Bond Future	10.21	90.7630	10.2063	90.7630	93,422.00
11/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	849	1	849	1	0.00
11/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	802	1	802	1	0.00
11/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	825	1	825	1	0.00
11/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5090	5	5090	5	0.00
11/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4961	5	4961	5	0.00
11/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5025	5	5025	5	0.00
11/11/2019	R248 On 07-May-20			Bond Future	10.28	87.9750	10.2786	87.9750	0.00
11/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1704	2	1704	2	0.00
11/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1763	2	1763	2	0.00
11/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1734	2	1734	2	0.00
11/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5899	6	5899	6	0.00
11/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5956	6	5956	6	0.00
11/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5842	6	5842	6	0.00
11/11/2019	R248 On 06-August-20			Bond Future	10.36	89.5613	10.3559	89.5613	0.00
11/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1281	1	1281	1	20,640.00
11/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4202	4	4202	4	0.00
11/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4287	4	4287	4	0.00
11/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	895	1	895	1	3,000.00
11/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4244	4	4244	4	0.00
11/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5574	5	5574	5	0.00
11/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5535	5	5535	5	0.00
11/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12911	13	12911	13	0.00
11/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5613	6	5613	6	0.00
11/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10872	11	10872	11	0.00
11/11/2019	R248 On 05-November-20			Bond Future	10.43	86.7873	10.4315	86.7873	0.00
11/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3646	4	3646	4	0.00
11/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3612	4	3612	4	0.00
11/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3577	4	3577	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6849	7	6849	7	0.00
11/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6898	7	6898	7	0.00
11/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6800	7	6800	7	0.00