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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	2025 On 06-February-20			Bond Future	136.41	136.4821	136.4094	136.4821	4,913.00
04/12/2019	2025 On 07-May-20			Bond Future	138.93	139.0046	138.9308	139.0046	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
04/12/2019	2025 On 06-August-20			Bond Future	140.06	140.1308	140.0559	140.1308	0.00
04/12/2019	2025 On 05-November-20			Bond Future	142.69	142.7629	142.6868	142.7629	0.00
04/12/2019	2029 On 06-February-20			Bond Future	101.59	101.5945	101.5909	101.5945	3,765.00
04/12/2019	2029 On 07-May-20			Bond Future	102.36	102.3624	102.3589	102.3624	0.00
04/12/2019	2029 On 06-August-20			Bond Future	104.29	104.2977	104.2943	104.2977	0.00
04/12/2019	2029 On 05-November-20			Bond Future	105.11	105.1167	105.1134	105.1167	0.00
04/12/2019	2030 On 06-February-20			Bond Future	9.23	91.8911	9.2281	91.8911	77,478.00
04/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	735	1	735	1	5,820.00
04/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1412	1	1412	1	0.00
04/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	63	0	63	0	5,820.00
04/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1081	1	1081	1	0.00
04/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1945	2	1945	2	0.00
04/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1109	1	1109	1	0.00
04/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1138	1	1138	1	0.00
04/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1554	2	1554	2	0.00
04/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1620	2	1620	2	0.00
04/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1279	2	1279	2	5,000.00
04/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5292	6	5292	6	0.00
04/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	906	1	906	1	5,000.00
04/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1587	2	1587	2	0.00
04/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2138	2	2138	2	0.00
04/12/2019	2030 On 07-May-20			Bond Future	9.30	93.5670	9.2986	93.5670	0.00
04/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	876	1	876	1	0.00
04/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	857	1	857	1	0.00
04/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	838	1	838	1	0.00
04/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3959	4	3959	4	0.00
04/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4002	4	4002	4	0.00
04/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3916	4	3916	4	0.00
04/12/2019	2030 On 06-August-20			Bond Future	9.37	91.2811	9.3711	91.2811	0.00
04/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1840	2	1840	2	0.00
04/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1895	2	1895	2	0.00
04/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1868	2	1868	2	0.00
04/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3469	4	3469	4	0.00
04/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3436	4	3436	4	0.00

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04/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3501	4	3501	4	0.00
04/12/2019	2030 On 05-November-20			Bond Future	9.44	92.9983	9.4366	92.9983	0.00
04/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	636	1	636	1	1,000.00
04/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2006	2	2006	2	1,000.00
04/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3006	3	3006	3	0.00
04/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1250	1	1250	1	3,000.00
04/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5491	5	5491	5	0.00
04/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3038	3	3038	3	0.00
04/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1980	2	1980	2	16,000.00
04/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6791	6	6791	6	0.00
04/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3070	3	3070	3	0.00
04/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7221	7	7221	7	0.00
04/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2544	2	2544	2	3,000.00
04/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	866	1	866	1	16,000.00
04/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4345	5	4345	5	0.00
04/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6250	7	6250	7	0.00
04/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1551	2	1551	2	3,000.00
04/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3280	4	3280	4	0.00
04/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3330	4	3330	4	0.00
04/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5411	6	5411	6	0.00
04/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3736	4	3736	4	0.00
04/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1649	2	1649	2	16,000.00
04/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3305	4	3305	4	0.00
04/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2013	2	2013	2	1,000.00
04/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4312	5	4312	5	0.00
04/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7200	8	7200	8	0.00
04/12/2019	2032 On 06-February-20			Bond Future	9.60	92.9383	9.5977	92.9383	70,493.00
04/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	876	1	876	1	0.00
04/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	902	1	902	1	0.00
04/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	851	1	851	1	0.00
04/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2305	3	2305	3	0.00
04/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2263	3	2263	3	0.00
04/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2222	3	2222	3	0.00
04/12/2019	2032 On 07-May-20			Bond Future	9.67	90.4736	9.6728	90.4736	0.00

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04/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1076	1	1076	1	0.00
04/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1120	1	1120	1	0.00
04/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1098	1	1098	1	0.00
04/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4377	5	4377	5	0.00
04/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4331	5	4331	5	0.00
04/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4423	5	4423	5	0.00
04/12/2019	2032 On 06-August-20			Bond Future	9.75	92.1383	9.7490	92.1383	0.00
04/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2163	2	2163	2	0.00
04/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2191	2	2191	2	0.00
04/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2221	2	2221	2	0.00
04/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4025	4	4025	4	0.00
04/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4098	4	4098	4	0.00
04/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4061	4	4061	4	0.00
04/12/2019	2032 On 05-November-20			Bond Future	9.82	89.7130	9.8239	89.7130	0.00
04/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3401	3	3401	3	0.00
04/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8391	8	8391	8	0.00
04/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8769	8	8769	8	0.00
04/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1575	1	1575	1	3,000.00
04/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2921	3	2921	3	3,000.00
04/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2417	2	2417	2	1,000.00
04/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3434	3	3434	3	0.00
04/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1241	1	1241	1	1,000.00
04/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3368	3	3368	3	0.00
04/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3833	4	3833	4	0.00
04/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6205	7	6205	7	0.00
04/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7021	7	7021	7	0.00
04/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1351	1	1351	1	1,000.00
04/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3773	4	3773	4	0.00
04/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4867	5	4867	5	0.00
04/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4275	5	4275	5	0.00
04/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3803	4	3803	4	0.00
04/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1476	2	1476	2	3,000.00
04/12/2019	2033 On 06-February-20			Bond Future	100.96	100.9020	100.9567	100.9020	6,260.00
04/12/2019	2033 On 07-May-20			Bond Future	101.63	101.5747	101.6306	101.5747	0.00

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04/12/2019	2033 On 06-August-20			Bond Future	103.55	103.4951	103.5523	103.4951	0.00
04/12/2019	2033 On 05-November-20			Bond Future	104.28	104.2206	104.2790	104.2206	0.00
04/12/2019	2037 On 06-February-20			Bond Future	10.09	86.9488	10.0861	86.9488	74,958.00
04/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	538	0	538	0	0.00
04/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	519	0	519	0	0.00
04/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	500	0	500	0	0.00
04/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3621	4	3621	4	0.00
04/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3678	4	3678	4	0.00
04/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3563	4	3563	4	0.00
04/12/2019	2037 On 07-May-20			Bond Future	10.17	88.5346	10.1671	88.5346	0.00
04/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1102	1	1102	1	0.00
04/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1125	1	1125	1	0.00
04/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1149	1	1149	1	0.00
04/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5278	6	5278	6	0.00
04/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5385	6	5385	6	0.00
04/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5331	6	5331	6	0.00
04/12/2019	2037 On 06-August-20			Bond Future	10.25	85.9035	10.2506	85.9035	0.00
04/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2292	2	2292	2	0.00
04/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2322	2	2322	2	0.00
04/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2262	2	2262	2	0.00
04/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5082	5	5082	5	0.00
04/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5038	5	5038	5	0.00
04/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4994	5	4994	5	0.00
04/12/2019	2037 On 05-November-20			Bond Future	10.33	87.5215	10.3273	87.5215	0.00
04/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3702	3	3702	3	0.00
04/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3634	3	3634	3	0.00
04/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3668	3	3668	3	0.00
04/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4738	5	4738	5	0.00
04/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4665	5	4665	5	0.00
04/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4701	5	4701	5	0.00
04/12/2019	2038 On 06-February-20			Bond Future	115.72	115.3947	115.7222	115.3947	10,798.00
04/12/2019	2038 On 07-May-20			Bond Future	117.86	117.5273	117.8611	117.5273	0.00
04/12/2019	2038 On 06-August-20			Bond Future	118.40	118.0597	118.4002	118.0597	0.00
04/12/2019	2038 On 05-November-20			Bond Future	120.62	120.2772	120.6240	120.2772	0.00

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04/12/2019	2040 On 06-February-20			Bond Future	10.23	89.2151	10.2320	89.2151	52,705.00
04/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	449	0	449	0	0.00
04/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
04/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	485	0	485	0	0.00
04/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	10	0	10	0	0.00
04/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	467	0	467	0	0.00
04/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4323	5	4323	5	0.00
04/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4258	5	4258	5	0.00
04/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10410	11	10410	11	0.00
04/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4388	5	4388	5	0.00
04/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16162	17	16162	17	0.00
04/12/2019	2040 On 07-May-20			Bond Future	10.31	90.8422	10.3142	90.8422	0.00
04/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	650	1	650	1	2,640.00
04/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1886	2	1886	2	2,640.00
04/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1172	1	1172	1	0.00
04/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1147	1	1147	1	0.00
04/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1123	1	1123	1	0.00
04/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5763	6	5763	6	0.00
04/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5647	6	5647	6	0.00
04/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5705	6	5705	6	0.00
04/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4335	5	4335	5	0.00
04/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7221	8	7221	8	0.00
04/12/2019	2040 On 06-August-20			Bond Future	10.40	88.0027	10.3990	88.0027	0.00
04/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2420	2	2420	2	0.00
04/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2485	2	2485	2	0.00
04/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2452	2	2452	2	0.00
04/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5342	6	5342	6	0.00
04/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5248	6	5248	6	0.00
04/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5295	6	5295	6	0.00
04/12/2019	2040 On 05-November-20			Bond Future	10.48	89.6605	10.4769	89.6605	0.00
04/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2077	2	2077	2	2,000.00
04/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3627	3	3627	3	2,000.00
04/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1516	1	1516	1	2,000.00
04/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2860	3	2860	3	2,000.00

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04/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3876	4	3876	4	0.00
04/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3912	4	3912	4	0.00
04/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10108	10	10108	10	0.00
04/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9194	9	9194	9	0.00
04/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3949	4	3949	4	0.00
04/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5163	5	5163	5	0.00
04/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2103	2	2103	2	2,000.00
04/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9256	10	9256	10	0.00
04/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6510	7	6510	7	0.00
04/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5124	5	5124	5	0.00
04/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1738	2	1738	2	2,000.00
04/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5487	6	5487	6	0.00
04/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5203	6	5203	6	0.00
04/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7901	8	7901	8	0.00
04/12/2019	2044 On 06-February-20			Bond Future	10.30	85.8632	10.3007	85.8632	49,291.00
04/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	348	0	348	0	0.00
04/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	12	0	12	0	328.00
04/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	307	0	307	0	328.00
04/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	364	0	364	0	0.00
04/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4256	4	4256	4	0.00
04/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	333	0	333	0	0.00
04/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4599	5	4599	5	0.00
04/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4738	5	4738	5	0.00
04/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	643	1	643	1	328.00
04/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4668	5	4668	5	0.00
04/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4882	6	4882	6	0.00
04/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10415	11	10415	11	0.00
04/12/2019	2044 On 07-May-20			Bond Future	10.38	87.4292	10.3810	87.4292	0.00
04/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5020	5	5020	5	0.00
04/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1151	1	1151	1	0.00
04/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	382	0	382	0	100.00
04/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1669	1	1669	1	100.00
04/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	321	0	321	0	556.00
04/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1200	1	1200	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
04/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	508	0	508	0	129.00
04/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1639	1	1639	1	129.00
04/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6479	6	6479	6	0.00
04/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1175	1	1175	1	0.00
04/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1465	1	1465	1	556.00
04/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6104	6	6104	6	0.00
04/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1407	2	1407	2	556.00
04/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1294	1	1294	1	100.00
04/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9747	10	9747	10	0.00
04/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5228	6	5228	6	0.00
04/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5856	6	5856	6	0.00
04/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4856	5	4856	5	0.00
04/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5916	6	5916	6	0.00
04/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8219	9	8219	9	0.00
04/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4907	5	4907	5	0.00
04/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1818	2	1818	2	129.00
04/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9170	10	9170	10	0.00
04/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5797	6	5797	6	0.00
04/12/2019	2044 On 06-August-20			Bond Future	10.46	84.6519	10.4635	84.6519	0.00
04/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	757	1	757	1	602.00
04/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1805	2	1805	2	0.00
04/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	393	0	393	0	140.00
04/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1297	1	1297	1	140.00
04/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1861	2	1861	2	0.00
04/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2154	2	2154	2	602.00
04/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6683	6	6683	6	0.00
04/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1833	2	1833	2	0.00
04/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5900	5	5900	5	0.00
04/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2477	3	2477	3	140.00
04/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6550	7	6550	7	0.00
04/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12754	13	12754	13	0.00
04/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7788	8	7788	8	0.00
04/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6495	7	6495	7	0.00
04/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2139	2	2139	2	602.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6605	7	6605	7	0.00
04/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5964	6	5964	6	0.00
04/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9884	10	9884	10	0.00
04/12/2019	2044 On 05-November-20			Bond Future	10.54	86.2469	10.5394	86.2469	0.00
04/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2516	2	2516	2	0.00
04/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1858	2	1858	2	1,815.00
04/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8274	8	8274	8	0.00
04/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3784	3	3784	3	0.00
04/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2546	2	2546	2	568.00
04/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3857	4	3857	4	0.00
04/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8520	8	8520	8	0.00
04/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1078	1	1078	1	568.00
04/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7263	7	7263	7	0.00
04/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	579	0	579	0	1,815.00
04/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2700	2	2700	2	1,815.00
04/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3820	4	3820	4	0.00
04/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5261	6	5261	6	0.00
04/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6750	7	6750	7	0.00
04/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5220	6	5220	6	0.00
04/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2747	3	2747	3	1,815.00
04/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2260	3	2260	3	1,815.00
04/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14825	15	14825	15	0.00
04/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8397	9	8397	9	0.00
04/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11389	12	11389	12	0.00
04/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7055	8	7055	8	0.00
04/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5302	6	5302	6	0.00
04/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2344	3	2344	3	568.00
04/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7003	8	7003	8	0.00
04/12/2019	2046 On 06-February-20			Bond Future	107.19	106.8155	107.1948	106.8155	11,575.00
04/12/2019	2046 On 07-May-20			Bond Future	107.43	107.0459	107.4322	107.0459	0.00
04/12/2019	2046 On 06-August-20			Bond Future	109.46	109.0696	109.4636	109.0696	0.00
04/12/2019	2046 On 05-November-20			Bond Future	109.73	109.3269	109.7284	109.3269	0.00
04/12/2019	2050 On 06-February-20			Bond Future	108.69	108.5840	108.6889	108.5840	11,827.00
04/12/2019	2050 On 07-May-20			Bond Future	110.70	110.5908	110.6980	110.5908	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
04/12/2019	2050 On 06-August-20			Bond Future	110.92	110.8061	110.9156	110.8061	0.00
04/12/2019	2050 On 05-November-20			Bond Future	113.00	112.8873	112.9990	112.8873	0.00
04/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	AL37 On 06-February-20			Index Future	678.62	677.1550	678.6190	677.1550	0.00
04/12/2019	AL37 On 07-May-20			Index Future	691.00	689.5060	690.9970	689.5060	0.00
04/12/2019	AL37 On 06-August-20			Index Future	703.76	702.2440	703.7630	702.2440	0.00
04/12/2019	AL7T On 06-February-20			Index Future	781.68	778.5720	781.6810	778.5720	0.00
04/12/2019	AL7T On 07-May-20			Index Future	795.94	792.7730	795.9400	792.7730	0.00
04/12/2019	AL7T On 06-August-20			Index Future	810.65	807.4190	810.6450	807.4190	0.00
04/12/2019	ALBI On 06-February-20			Index Future	695.68	692.0820	695.6750	692.0820	414.00
04/12/2019	ALBI On 07-May-20			Index Future	708.37	704.7060	708.3650	704.7060	0.00
04/12/2019	ALBI On 06-August-20			Index Future	721.45	717.7250	721.4510	717.7250	0.00
04/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2019	C210 On 31-March-28			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
04/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2019	ES33 On 06-February-20			Bond Future	11.13	77.4836	11.1273	77.4836	350.00
04/12/2019	ES33 On 07-May-20			Bond Future	11.25	75.1031	11.2497	75.1031	0.00
04/12/2019	ES33 On 06-August-20			Bond Future	11.38	76.4820	11.3752	76.4820	0.00
04/12/2019	ES33 On 05-November-20			Bond Future	11.50	74.1315	11.5026	74.1315	0.00
04/12/2019	ES42 On 06-February-20			Bond Future	11.46	78.2484	11.4635	78.2484	4,919.00
04/12/2019	ES42 On 07-May-20			Bond Future	11.59	75.4111	11.5853	75.4111	0.00
04/12/2019	ES42 On 06-August-20			Bond Future	11.71	76.7947	11.7084	76.7947	0.00
04/12/2019	ES42 On 05-November-20			Bond Future	11.83	73.9803	11.8322	73.9803	0.00
04/12/2019	GOVI On 06-February-20			GOVI	687.78	684.1210	687.7800	684.1210	1,242.00
04/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	153500	19	153500	19	0.00
04/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	153700	19	153700	19	0.00
04/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	153600	19	153600	19	0.00
04/12/2019	GOVI On 07-May-20			GOVI	700.33	696.6000	700.3260	696.6000	0.00
04/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	196740	23	196740	23	0.00
04/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	196540	23	196540	23	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
04/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	196640	23	196640	23	0.00
04/12/2019	GOVI On 06-August-20			GOVI	713.26	709.4690	713.2640	709.4690	0.00
04/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	148660	19	148660	19	0.00
04/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	148560	19	148560	19	0.00
04/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	148760	19	148760	19	0.00
04/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2019	IGOV On 06-February-20			Index Future	258.94	258.8060	258.9370	258.8060	1,011.00
04/12/2019	IGOV On 07-May-20			Index Future	263.72	263.5900	263.7230	263.5900	47.00
04/12/2019	IGOV On 06-August-20			Index Future	268.66	268.5210	268.6570	268.5210	0.00
04/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
04/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
04/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
04/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
04/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5400	95.5100	95.5400	0.00
04/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.5300	94.4900	94.5300	0.00
04/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4800	93.4200	93.4800	0.00
04/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.33	93.4000	93.3300	93.4000	0.00
04/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.30	95.3900	95.3000	95.3900	51.00
04/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.22	95.3300	95.2200	95.3300	0.00
04/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.18	96.3000	96.1800	96.3000	0.00
04/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.92	100.0600	99.9200	100.0600	0.00
04/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.98	101.1400	100.9800	101.1400	0.00
04/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.09	94.2700	94.0900	94.2700	0.00
04/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.02	100.2100	100.0200	100.2100	0.00
04/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
04/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.86	91.1700	90.8600	91.1700	0.00
04/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.73	88.0500	87.7300	88.0500	0.00
04/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.38	86.7300	86.3800	86.7300	0.00
04/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.55	88.9100	88.5500	88.9100	0.00
04/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.39	92.7700	92.3900	92.7700	0.00
04/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.88	91.2700	90.8800	91.2700	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
04/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.96	93.3600	92.9600	93.3600	0.00
04/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.49	98.9000	98.4900	98.9000	0.00
04/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.84	99.2600	98.8400	99.2600	0.00
04/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.20	92.6400	92.2000	92.6400	0.00
04/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.58	100.0200	99.5800	100.0200	0.00
04/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
04/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/12/2019	R023 On 06-February-20			Bond Future	7.38	104.2844	7.3839	104.2844	42,421.00
04/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	624	1	624	1	0.00
04/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	661	1	661	1	0.00
04/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	642	1	642	1	0.00
04/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	249	0	249	0	0.00
04/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	241	0	241	0	0.00
04/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	257	0	257	0	0.00
04/12/2019	R023 On 07-May-20			Bond Future	7.38	102.2539	7.3771	102.2539	13,512.00
04/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	166	0	166	0	0.00
04/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	173	0	173	0	0.00
04/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	160	0	160	0	0.00
04/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1390	2	1390	2	0.00
04/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1371	2	1371	2	0.00
04/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1352	2	1352	2	0.00
04/12/2019	R023 On 06-August-20			Bond Future	7.36	104.1423	7.3551	104.1423	0.00
04/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	681	1	681	1	0.00
04/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	706	1	706	1	0.00
04/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	693	1	693	1	0.00
04/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	879	1	879	1	0.00
04/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	890	1	890	1	0.00
04/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	900	1	900	1	0.00
04/12/2019	R023 On 05-November-20			Bond Future	7.33	102.1642	7.3298	102.1642	0.00
04/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1068	1	1068	1	0.00
04/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1055	1	1055	1	0.00
04/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1081	1	1081	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
04/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	803	1	803	1	0.00
04/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	795	1	795	1	0.00
04/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	788	1	788	1	0.00
04/12/2019	R035 On 06-February-20			Bond Future	9.92	95.3281	9.9185	95.3281	118,879.00
04/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	754	1	754	1	0.00
04/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	730	1	730	1	0.00
04/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	706	1	706	1	0.00
04/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3142	4	3142	4	0.00
04/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3038	3	3038	3	0.00
04/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3090	4	3090	4	0.00
04/12/2019	R035 On 07-May-20			Bond Future	10.00	92.5633	9.9951	92.5633	0.00
04/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	529	0	529	0	5,000.00
04/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1995	2	1995	2	5,000.00
04/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1218	1	1218	1	0.00
04/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2089	2	2089	2	3,530.00
04/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	635	0	635	0	3,530.00
04/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1267	1	1267	1	0.00
04/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5378	5	5378	5	0.00
04/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6297	6	6297	6	0.00
04/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1242	1	1242	1	0.00
04/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5094	5	5094	5	0.00
04/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3775	4	3775	4	0.00
04/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3648	4	3648	4	0.00
04/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4991	5	4991	5	0.00
04/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6756	7	6756	7	0.00
04/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1116	1	1116	1	5,000.00
04/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5043	5	5043	5	0.00
04/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1392	2	1392	2	3,530.00
04/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7203	8	7203	8	0.00
04/12/2019	R035 On 06-August-20			Bond Future	10.07	94.2660	10.0724	94.2660	0.00
04/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	708	1	708	1	24,761.00
04/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2907	3	2907	3	0.00
04/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	450	0	450	0	3,000.00
04/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2873	3	2873	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2942	3	2942	3	0.00
04/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4028	4	4028	4	0.00
04/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3954	4	3954	4	0.00
04/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10513	11	10513	11	0.00
04/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8749	9	8749	9	0.00
04/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3991	4	3991	4	0.00
04/12/2019	R035 On 05-November-20			Bond Future	10.15	91.5386	10.1519	91.5386	0.00
04/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4817	4	4817	4	0.00
04/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4778	4	4778	4	0.00
04/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4856	4	4856	4	0.00
04/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3622	4	3622	4	0.00
04/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3593	4	3593	4	0.00
04/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3564	4	3564	4	0.00
04/12/2019	R186 On 06-February-20			Bond Future	8.45	111.6107	8.4478	111.6107	103,598.00
04/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1399	1	1399	1	0.00
04/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	380	0	380	0	821.00
04/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1465	1	1465	1	0.00
04/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1241	1	1241	1	0.00
04/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1432	1	1432	1	0.00
04/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3200	3	3200	3	0.00
04/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	820	1	820	1	0.00
04/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	799	1	799	1	0.00
04/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	234	0	234	0	821.00
04/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	957	1	957	1	821.00
04/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2247	3	2247	3	0.00
04/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	842	1	842	1	0.00
04/12/2019	R186 On 07-May-20			Bond Future	8.50	113.6464	8.5016	113.6464	1,650.00
04/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1777	2	1777	2	0.00
04/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	805	1	805	1	0.00
04/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3213	3	3213	3	0.00
04/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	521	0	521	0	0.00
04/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1214	1	1214	1	6,000.00
04/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	823	1	823	1	0.00
04/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	219	0	219	0	6,000.00

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04/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	787	1	787	1	0.00
04/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3101	3	3101	3	0.00
04/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5124	5	5124	5	0.00
04/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	976	1	976	1	6,000.00
04/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	3029	3	3029	3	0.00
04/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3764	4	3764	4	2,500.00
04/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2395	3	2395	3	0.00
04/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3065	3	3065	3	0.00
04/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1786	2	1786	2	23,208.00
04/12/2019	R186 On 06-August-20			Bond Future	8.56	110.4370	8.5555	110.4370	0.00
04/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1572	1	1572	1	0.00
04/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1599	1	1599	1	0.00
04/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1546	1	1546	1	0.00
04/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2551	3	2551	3	0.00
04/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2526	3	2526	3	0.00
04/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2501	3	2501	3	0.00
04/12/2019	R186 On 05-November-20			Bond Future	8.61	112.5124	8.6060	112.5124	0.00
04/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2616	2	2616	2	0.00
04/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2585	2	2585	2	0.00
04/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2555	2	2555	2	0.00
04/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2368	3	2368	3	0.00
04/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2387	3	2387	3	0.00
04/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2350	3	2350	3	0.00
04/12/2019	R197 On 06-February-20			Bond Future	301.84	301.7532	301.8399	301.7532	2,540.00
04/12/2019	R197 On 07-May-20			Bond Future	307.42	307.3302	307.4192	307.3302	0.00
04/12/2019	R197 On 06-August-20			Bond Future	305.46	305.3660	305.4571	305.3660	0.00
04/12/2019	R197 On 05-November-20			Bond Future	311.19	311.1013	311.1947	311.1013	0.00
04/12/2019	R202 On 06-February-20			Bond Future	226.65	226.6593	226.6530	226.6593	8,469.00
04/12/2019	R202 On 07-May-20			Bond Future	230.84	230.8485	230.8425	230.8485	0.00
04/12/2019	R202 On 06-August-20			Bond Future	231.08	231.0833	231.0778	231.0833	0.00
04/12/2019	R202 On 05-November-20			Bond Future	235.42	235.4238	235.4185	235.4238	0.00
04/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6265	6.6000	102.6265	12,519.00
04/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	498	0	498	0	0.00
04/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	520	1	520	1	0.00
04/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	509	1	509	1	0.00
04/12/2019	R208 On 07-May-20			Bond Future	6.37	101.0949	6.3666	101.0949	0.00
04/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1339	1	1339	1	0.00
04/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1348	1	1348	1	0.00
04/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1330	1	1330	1	0.00
04/12/2019	R208 On 06-August-20			Bond Future	5.91	102.9658	5.9087	102.9658	0.00
04/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	45	0	45	0	0.00
04/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	47	0	47	0	0.00
04/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	43	0	43	0	0.00
04/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	266	0	266	0	0.00
04/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	262	0	262	0	0.00
04/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	258	0	258	0	0.00
04/12/2019	R208 On 05-November-20			Bond Future	4.82	101.4898	4.8200	101.4898	0.00
04/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	92	0	92	0	0.00
04/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	90	0	90	0	0.00
04/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	88	0	88	0	0.00
04/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	106	0	106	0	0.00
04/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	108	0	108	0	0.00
04/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	104	0	104	0	0.00
04/12/2019	R209 On 06-February-20			Bond Future	9.94	72.4198	9.9406	72.4198	104,009.00
04/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	441	0	441	0	0.00
04/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	295	0	295	0	7,500.00
04/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	457	0	457	0	0.00
04/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	426	0	426	0	0.00
04/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3235	4	3235	4	0.00
04/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3185	4	3185	4	0.00
04/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3763	4	3763	4	0.00
04/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3135	4	3135	4	0.00

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04/12/2019	R209 On 07-May-20			Bond Future	10.01	70.5894	10.0124	70.5894	0.00
04/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	972	1	972	1	0.00
04/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1012	1	1012	1	0.00
04/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	992	1	992	1	0.00
04/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4493	5	4493	5	0.00
04/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4447	5	4447	5	0.00
04/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4538	5	4538	5	0.00
04/12/2019	R209 On 06-August-20			Bond Future	10.08	71.8876	10.0850	71.8876	0.00
04/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37014	38	37014	38	0.00
04/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37123	38	37123	38	0.00
04/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36906	37	36906	37	0.00
04/12/2019	R209 On 05-November-20			Bond Future	10.16	70.0901	10.1559	70.0901	0.00
04/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3065	3	3065	3	0.00
04/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3128	3	3128	3	0.00
04/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3097	3	3097	3	0.00
04/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3975	4	3975	4	0.00
04/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3946	4	3946	4	0.00
04/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4005	4	4005	4	0.00
04/12/2019	R210 On 06-February-20			Bond Future	188.17	188.5899	188.1692	188.5899	1,721.00
04/12/2019	R210 On 07-May-20			Bond Future	189.00	189.4320	189.0038	189.4320	0.00
04/12/2019	R210 On 06-August-20			Bond Future	192.58	193.0133	192.5774	193.0133	0.00
04/12/2019	R210 On 05-November-20			Bond Future	193.48	193.9231	193.4792	193.9231	0.00
04/12/2019	R212 On 06-February-20			Bond Future	161.82	161.7341	161.8210	161.7341	7,963.00
04/12/2019	R212 On 07-May-20			Bond Future	164.81	164.7232	164.8120	164.7232	0.00
04/12/2019	R212 On 06-August-20			Bond Future	165.64	165.5493	165.6401	165.5493	0.00
04/12/2019	R212 On 05-November-20			Bond Future	168.75	168.6587	168.7514	168.6587	0.00
04/12/2019	R213 On 06-February-20			Bond Future	9.45	86.0943	9.4529	86.0943	24,118.00
04/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	873	1	873	1	0.00
04/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	850	1	850	1	0.00
04/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	826	1	826	1	0.00
04/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1956	2	1956	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
04/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1994	2	1994	2	0.00
04/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1919	2	1919	2	0.00
04/12/2019	R213 On 07-May-20			Bond Future	9.52	84.1126	9.5213	84.1126	0.00
04/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	921	1	921	1	0.00
04/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	940	1	940	1	0.00
04/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	959	1	959	1	0.00
04/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3986	4	3986	4	0.00
04/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4071	4	4071	4	0.00
04/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4028	4	4028	4	0.00
04/12/2019	R213 On 06-August-20			Bond Future	9.59	85.6610	9.5902	85.6610	0.00
04/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1817	2	1817	2	0.00
04/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1870	2	1870	2	0.00
04/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1844	2	1844	2	0.00
04/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3547	4	3547	4	0.00
04/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3514	4	3514	4	0.00
04/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3580	4	3580	4	0.00
04/12/2019	R213 On 05-November-20			Bond Future	9.66	83.7217	9.6617	83.7217	0.00
04/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3002	3	3002	3	0.00
04/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3034	3	3034	3	0.00
04/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3065	3	3065	3	0.00
04/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3360	4	3360	4	0.00
04/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3412	4	3412	4	0.00
04/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3386	4	3386	4	0.00
04/12/2019	R214 On 06-February-20			Bond Future	10.19	70.5988	10.1947	70.5988	17,680.00
04/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	396	0	396	0	0.00
04/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	425	0	425	0	0.00
04/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2384	2	2384	2	0.00
04/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	183	0	183	0	1,000.00
04/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	676	1	676	1	1,000.00
04/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	410	0	410	0	0.00
04/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3548	4	3548	4	0.00
04/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4712	5	4712	5	0.00
04/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3495	4	3495	4	0.00
04/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2798	3	2798	3	0.00

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04/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3602	4	3602	4	0.00
04/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	971	1	971	1	1,000.00
04/12/2019	R214 On 07-May-20			Bond Future	10.27	68.5882	10.2664	68.5882	0.00
04/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1174	1	1174	1	0.00
04/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1196	1	1196	1	0.00
04/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	420	0	420	0	1,250.00
04/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1532	1	1532	1	1,250.00
04/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4041	4	4041	4	0.00
04/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1152	1	1152	1	0.00
04/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4535	5	4535	5	0.00
04/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3839	4	3839	4	0.00
04/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6901	7	6901	7	0.00
04/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1630	2	1630	2	1,250.00
04/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4489	5	4489	5	0.00
04/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4443	5	4443	5	0.00
04/12/2019	R214 On 06-August-20			Bond Future	10.34	69.8494	10.3386	69.8494	0.00
04/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2006	2	2006	2	0.00
04/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2034	2	2034	2	0.00
04/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2062	2	2062	2	0.00
04/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4290	5	4290	5	0.00
04/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4365	5	4365	5	0.00
04/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4327	5	4327	5	0.00
04/12/2019	R214 On 05-November-20			Bond Future	10.41	67.8675	10.4120	67.8675	0.00
04/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3252	3	3252	3	0.00
04/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3284	3	3284	3	0.00
04/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3221	3	3221	3	0.00
04/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4293	5	4293	5	0.00
04/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4262	5	4262	5	0.00
04/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4231	5	4231	5	0.00
04/12/2019	R248 On 06-February-20			Bond Future	10.28	89.2791	10.2816	89.2791	94,080.00
04/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	353	0	353	0	0.00
04/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	324	0	324	0	0.00
04/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	338	0	338	0	0.00
04/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5219	6	5219	6	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
04/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5072	6	5072	6	0.00
04/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5145	6	5145	6	0.00
04/12/2019	R248 On 07-May-20			Bond Future	10.36	86.4675	10.3558	86.4675	0.00
04/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1161	1	1161	1	0.00
04/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1211	1	1211	1	0.00
04/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1186	1	1186	1	0.00
04/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5966	6	5966	6	0.00
04/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6028	6	6028	6	0.00
04/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5904	6	5904	6	0.00
04/12/2019	R248 On 06-August-20			Bond Future	10.43	88.0573	10.4307	88.0573	0.00
04/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	647	1	647	1	20,640.00
04/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2950	3	2950	3	0.00
04/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3023	3	3023	3	0.00
04/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	396	0	396	0	3,000.00
04/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2986	3	2986	3	0.00
04/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4903	5	4903	5	0.00
04/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4859	5	4859	5	0.00
04/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13000	14	13000	14	0.00
04/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4948	5	4948	5	0.00
04/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10825	11	10825	11	0.00
04/12/2019	R248 On 05-November-20			Bond Future	10.51	85.2771	10.5068	85.2771	0.00
04/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2995	3	2995	3	0.00
04/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2963	3	2963	3	0.00
04/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2930	3	2930	3	0.00
04/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6784	7	6784	7	0.00
04/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6835	7	6835	7	0.00
04/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6733	7	6733	7	0.00