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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
10/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	2025 On 06-February-20			Bond Future	136.63	136.6003	136.6297	136.6003	4,913.00
10/12/2019	2025 On 07-May-20			Bond Future	139.15	139.1254	139.1526	139.1254	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
10/12/2019	2025 On 06-August-20			Bond Future	140.28	140.2546	140.2779	140.2546	0.00
10/12/2019	2025 On 05-November-20			Bond Future	142.91	142.8893	142.9102	142.8893	0.00
10/12/2019	2029 On 06-February-20			Bond Future	101.92	101.9257	101.9235	101.9257	3,765.00
10/12/2019	2029 On 07-May-20			Bond Future	102.70	102.7001	102.6958	102.7001	0.00
10/12/2019	2029 On 06-August-20			Bond Future	104.63	104.6421	104.6345	104.6421	0.00
10/12/2019	2029 On 05-November-20			Bond Future	105.46	105.4679	105.4581	105.4679	0.00
10/12/2019	2030 On 06-February-20			Bond Future	9.27	92.4813	9.2713	92.4813	77,569.00
10/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	594	1	594	1	5,820.00
10/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1214	1	1214	1	0.00
10/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	39	0	39	0	5,820.00
10/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	907	1	907	1	0.00
10/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1721	2	1721	2	0.00
10/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	933	1	933	1	0.00
10/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	959	1	959	1	0.00
10/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1637	1	1637	1	0.00
10/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1708	1	1708	1	0.00
10/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1344	1	1344	1	5,000.00
10/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5531	5	5531	5	0.00
10/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	945	1	945	1	5,000.00
10/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1673	1	1673	1	0.00
10/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2259	2	2259	2	0.00
10/12/2019	2030 On 07-May-20			Bond Future	9.34	94.1683	9.3438	94.1683	0.00
10/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	770	1	770	1	0.00
10/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	752	1	752	1	0.00
10/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	734	1	734	1	0.00
10/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4123	4	4123	4	0.00
10/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4168	4	4168	4	0.00
10/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	4078	4	4078	4	0.00
10/12/2019	2030 On 06-August-20			Bond Future	9.42	91.8940	9.4186	91.8940	0.00
10/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1698	2	1698	2	0.00
10/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1750	2	1750	2	0.00
10/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1724	2	1724	2	0.00
10/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3602	3	3602	3	0.00
10/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3569	3	3569	3	0.00

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10/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3636	3	3636	3	0.00
10/12/2019	2030 On 05-November-20			Bond Future	9.49	93.6227	9.4863	93.6227	0.00
10/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	571	1	571	1	1,000.00
10/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	1871	2	1871	2	1,000.00
10/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	2838	3	2838	3	0.00
10/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1148	1	1148	1	3,000.00
10/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5273	6	5273	6	0.00
10/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	2869	3	2869	3	0.00
10/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	6983	7	6983	7	0.00
10/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2390	3	2390	3	3,000.00
10/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	785	1	785	1	16,000.00
10/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1845	2	1845	2	16,000.00
10/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6557	7	6557	7	0.00
10/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	2900	3	2900	3	0.00
10/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3393	3	3393	3	0.00
10/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4494	4	4494	4	0.00
10/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6453	6	6453	6	0.00
10/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1596	1	1596	1	3,000.00
10/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3446	3	3446	3	0.00
10/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5593	5	5593	5	0.00
10/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3866	4	3866	4	0.00
10/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1699	2	1699	2	16,000.00
10/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3420	3	3420	3	0.00
10/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2079	2	2079	2	1,000.00
10/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4460	4	4460	4	0.00
10/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7419	7	7419	7	0.00
10/12/2019	2032 On 06-February-20			Bond Future	9.65	93.6137	9.6457	93.6137	70,738.00
10/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	705	1	705	1	0.00
10/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	728	1	728	1	0.00
10/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	682	1	682	1	0.00
10/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2453	2	2453	2	0.00
10/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2408	2	2408	2	0.00
10/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2364	2	2364	2	0.00
10/12/2019	2032 On 07-May-20			Bond Future	9.72	91.1617	9.7228	91.1617	0.00

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10/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	944	1	944	1	0.00
10/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	985	1	985	1	0.00
10/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	964	1	964	1	0.00
10/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4567	4	4567	4	0.00
10/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4519	4	4519	4	0.00
10/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4615	4	4615	4	0.00
10/12/2019	2032 On 06-August-20			Bond Future	9.80	92.8397	9.8012	92.8397	0.00
10/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	1992	2	1992	2	0.00
10/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2020	2	2020	2	0.00
10/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2047	2	2047	2	0.00
10/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4184	4	4184	4	0.00
10/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4260	4	4260	4	0.00
10/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4221	4	4221	4	0.00
10/12/2019	2032 On 05-November-20			Bond Future	9.88	90.4274	9.8784	90.4274	0.00
10/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3201	3	3201	3	0.00
10/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8475	9	8475	9	0.00
10/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8101	8	8101	8	0.00
10/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1446	2	1446	2	3,000.00
10/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2736	3	2736	3	3,000.00
10/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2251	2	2251	2	1,000.00
10/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3233	3	3233	3	0.00
10/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1132	1	1132	1	1,000.00
10/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3169	3	3169	3	0.00
10/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3974	4	3974	4	0.00
10/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6417	6	6417	6	0.00
10/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7252	7	7252	7	0.00
10/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1398	1	1398	1	1,000.00
10/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	5041	5	5041	5	0.00
10/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3912	4	3912	4	0.00
10/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4431	4	4431	4	0.00
10/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3943	4	3943	4	0.00
10/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1526	1	1526	1	3,000.00
10/12/2019	2033 On 06-February-20			Bond Future	100.84	101.0113	100.8394	101.0113	6,260.00
10/12/2019	2033 On 07-May-20			Bond Future	101.51	101.6864	101.5093	101.6864	0.00

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10/12/2019	2033 On 06-August-20			Bond Future	103.43	103.6094	103.4258	103.6094	0.00
10/12/2019	2033 On 05-November-20			Bond Future	104.15	104.3373	104.1482	104.3373	0.00
10/12/2019	2037 On 06-February-20			Bond Future	10.15	87.5803	10.1490	87.5803	77,166.00
10/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	386	1	386	1	0.00
10/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	370	0	370	0	0.00
10/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	355	0	355	0	0.00
10/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3928	4	3928	4	0.00
10/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3989	4	3989	4	0.00
10/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3867	3	3867	3	0.00
10/12/2019	2037 On 07-May-20			Bond Future	10.23	89.1778	10.2324	89.1778	0.00
10/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	937	1	937	1	0.00
10/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	958	1	958	1	0.00
10/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	979	1	979	1	0.00
10/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5573	5	5573	5	0.00
10/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5685	5	5685	5	0.00
10/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5629	5	5629	5	0.00
10/12/2019	2037 On 06-August-20			Bond Future	10.32	86.5592	10.3185	86.5592	0.00
10/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2068	2	2068	2	0.00
10/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2097	2	2097	2	0.00
10/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2040	2	2040	2	0.00
10/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5337	5	5337	5	0.00
10/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5291	5	5291	5	0.00
10/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5246	5	5246	5	0.00
10/12/2019	2037 On 05-November-20			Bond Future	10.40	88.1895	10.3977	88.1895	0.00
10/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3433	4	3433	4	0.00
10/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3367	4	3367	4	0.00
10/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3400	4	3400	4	0.00
10/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4958	5	4958	5	0.00
10/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4882	5	4882	5	0.00
10/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4920	5	4920	5	0.00
10/12/2019	2038 On 06-February-20			Bond Future	116.96	116.7988	116.9637	116.7988	10,814.00
10/12/2019	2038 On 07-May-20			Bond Future	119.12	118.9578	119.1234	118.9578	0.00
10/12/2019	2038 On 06-August-20			Bond Future	119.68	119.5179	119.6828	119.5179	0.00
10/12/2019	2038 On 05-November-20			Bond Future	121.93	121.7630	121.9287	121.7630	0.00

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10/12/2019	2040 On 06-February-20			Bond Future	10.26	90.0857	10.2642	90.0857	52,705.00
10/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	350	0	350	0	0.00
10/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
10/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	381	0	381	0	0.00
10/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	5	0	5	0	0.00
10/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	366	0	366	0	0.00
10/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4471	4	4471	4	0.00
10/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4404	4	4404	4	0.00
10/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10654	10	10654	10	0.00
10/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4539	4	4539	4	0.00
10/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16411	16	16411	16	0.00
10/12/2019	2040 On 07-May-20			Bond Future	10.35	91.7289	10.3478	91.7289	0.00
10/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	571	1	571	1	2,640.00
10/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1735	2	1735	2	2,640.00
10/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1057	1	1057	1	0.00
10/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1034	1	1034	1	0.00
10/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1011	1	1011	1	0.00
10/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5906	6	5906	6	0.00
10/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5787	5	5787	5	0.00
10/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5846	6	5846	6	0.00
10/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4439	4	4439	4	0.00
10/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7398	7	7398	7	0.00
10/12/2019	2040 On 06-August-20			Bond Future	10.43	88.9062	10.4340	88.9062	0.00
10/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2275	2	2275	2	0.00
10/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2337	3	2337	3	0.00
10/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2306	3	2306	3	0.00
10/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5459	5	5459	5	0.00
10/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5364	5	5364	5	0.00
10/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5411	5	5411	5	0.00
10/12/2019	2040 On 05-November-20			Bond Future	10.51	90.5811	10.5133	90.5811	0.00
10/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	1959	2	1959	2	2,000.00
10/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3465	4	3465	4	2,000.00
10/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1419	2	1419	2	2,000.00
10/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2717	3	2717	3	2,000.00

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10/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3709	4	3709	4	0.00
10/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	9865	10	9865	10	0.00
10/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3745	4	3745	4	0.00
10/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	8958	9	8958	9	0.00
10/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3780	4	3780	4	0.00
10/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5265	5	5265	5	0.00
10/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2136	2	2136	2	2,000.00
10/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9428	9	9428	9	0.00
10/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6637	6	6637	6	0.00
10/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5225	5	5225	5	0.00
10/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1765	2	1765	2	2,000.00
10/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5595	5	5595	5	0.00
10/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5305	5	5305	5	0.00
10/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	8052	8	8052	8	0.00
10/12/2019	2044 On 06-February-20			Bond Future	10.37	86.5802	10.3688	86.5802	50,331.00
10/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	229	0	229	0	0.00
10/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	5	0	5	0	328.00
10/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	199	0	199	0	328.00
10/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	241	0	241	0	0.00
10/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	3777	4	3777	4	0.00
10/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	218	0	218	0	0.00
10/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	5005	5	5005	5	0.00
10/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	5152	5	5152	5	0.00
10/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	693	1	693	1	328.00
10/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	5078	5	5078	5	0.00
10/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5303	5	5303	5	0.00
10/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10937	10	10937	10	0.00
10/12/2019	2044 On 07-May-20			Bond Future	10.45	88.1595	10.4514	88.1595	0.00
10/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4605	5	4605	5	0.00
10/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	966	1	966	1	0.00
10/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	299	0	299	0	100.00
10/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1436	2	1436	2	100.00
10/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	249	0	249	0	556.00
10/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1010	1	1010	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
10/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6024	6	6024	6	0.00
10/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	405	0	405	0	129.00
10/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1408	2	1408	2	129.00
10/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1249	1	1249	1	556.00
10/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5658	6	5658	6	0.00
10/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	988	1	988	1	0.00
10/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1501	1	1501	1	556.00
10/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1380	1	1380	1	100.00
10/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	5162	5	5162	5	0.00
10/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	10214	10	10214	10	0.00
10/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5552	5	5552	5	0.00
10/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	6210	6	6210	6	0.00
10/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6272	6	6272	6	0.00
10/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8656	8	8656	8	0.00
10/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	5216	5	5216	5	0.00
10/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1943	2	1943	2	129.00
10/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9627	9	9627	9	0.00
10/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	6148	6	6148	6	0.00
10/12/2019	2044 On 06-August-20			Bond Future	10.54	85.3962	10.5367	85.3962	0.00
10/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	642	1	642	1	602.00
10/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1594	2	1594	2	0.00
10/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	1919	2	1919	2	602.00
10/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	324	0	324	0	140.00
10/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1128	1	1128	1	140.00
10/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1646	2	1646	2	0.00
10/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6258	7	6258	7	0.00
10/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5496	6	5496	6	0.00
10/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1620	2	1620	2	0.00
10/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6890	7	6890	7	0.00
10/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2626	2	2626	2	140.00
10/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	13238	13	13238	13	0.00
10/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	8171	8	8171	8	0.00
10/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6832	6	6832	6	0.00
10/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2267	2	2267	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
10/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6947	7	6947	7	0.00
10/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6282	6	6282	6	0.00
10/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10321	10	10321	10	0.00
10/12/2019	2044 On 05-November-20			Bond Future	10.62	87.0052	10.6151	87.0052	0.00
10/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1665	2	1665	2	1,815.00
10/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3484	4	3484	4	0.00
10/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2280	2	2280	2	0.00
10/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	7836	8	7836	8	0.00
10/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2309	3	2309	3	568.00
10/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3553	4	3553	4	0.00
10/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8077	9	8077	9	0.00
10/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	948	1	948	1	568.00
10/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	6847	7	6847	7	0.00
10/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	498	1	498	1	1,815.00
10/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2454	3	2454	3	1,815.00
10/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3518	4	3518	4	0.00
10/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5523	5	5523	5	0.00
10/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	7069	7	7069	7	0.00
10/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5481	5	5481	5	0.00
10/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2896	3	2896	3	1,815.00
10/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2382	2	2382	2	1,815.00
10/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15309	15	15309	15	0.00
10/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8768	8	8768	8	0.00
10/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11823	11	11823	11	0.00
10/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7384	7	7384	7	0.00
10/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2471	2	2471	2	568.00
10/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5566	5	5566	5	0.00
10/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7331	7	7331	7	0.00
10/12/2019	2046 On 06-February-20			Bond Future	107.38	107.6712	107.3822	107.6712	12,785.00
10/12/2019	2046 On 07-May-20			Bond Future	107.62	107.9176	107.6214	107.9176	0.00
10/12/2019	2046 On 06-August-20			Bond Future	109.65	109.9583	109.6530	109.9583	0.00
10/12/2019	2046 On 05-November-20			Bond Future	109.92	110.2326	109.9192	110.2326	0.00
10/12/2019	2050 On 06-February-20			Bond Future	108.79	109.8710	108.7925	109.8710	11,827.00
10/12/2019	2050 On 07-May-20			Bond Future	110.80	111.9021	110.8015	111.9021	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
10/12/2019	2050 On 06-August-20			Bond Future	111.02	112.1427	111.0177	112.1427	0.00
10/12/2019	2050 On 05-November-20			Bond Future	113.10	114.2494	113.1011	114.2494	0.00
10/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	AL37 On 06-February-20			Index Future	679.89	680.3380	679.8910	680.3380	0.00
10/12/2019	AL37 On 07-May-20			Index Future	692.28	692.7490	692.2810	692.7490	0.00
10/12/2019	AL37 On 06-August-20			Index Future	705.05	705.5490	705.0510	705.5490	0.00
10/12/2019	AL7T On 06-February-20			Index Future	780.65	783.2860	780.6530	783.2860	0.00
10/12/2019	AL7T On 07-May-20			Index Future	794.88	797.5750	794.8790	797.5750	0.00
10/12/2019	AL7T On 06-August-20			Index Future	809.54	812.3120	809.5420	812.3120	0.00
10/12/2019	ALBI On 06-February-20			Index Future	693.71	696.8210	693.7100	696.8210	414.00
10/12/2019	ALBI On 07-May-20			Index Future	706.35	709.5330	706.3520	709.5330	0.00
10/12/2019	ALBI On 06-August-20			Index Future	719.38	722.6430	719.3810	722.6430	0.00
10/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2019	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
10/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2019	ES33 On 06-February-20			Bond Future	11.19	78.0490	11.1885	78.0490	350.00
10/12/2019	ES33 On 07-May-20			Bond Future	11.31	75.6791	11.3134	75.6791	0.00
10/12/2019	ES33 On 06-August-20			Bond Future	11.44	77.0690	11.4417	77.0690	0.00
10/12/2019	ES33 On 05-November-20			Bond Future	11.57	74.7296	11.5719	74.7296	0.00
10/12/2019	ES42 On 06-February-20			Bond Future	11.51	79.0163	11.5095	79.0163	4,919.00
10/12/2019	ES42 On 07-May-20			Bond Future	11.63	76.1932	11.6333	76.1932	0.00
10/12/2019	ES42 On 06-August-20			Bond Future	11.76	77.5917	11.7585	77.5917	0.00
10/12/2019	ES42 On 05-November-20			Bond Future	11.88	74.7923	11.8845	74.7923	0.00
10/12/2019	GOVI On 06-February-20			GOVI	685.69	688.8630	685.6850	688.8630	1,242.00
10/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	174450	14	174450	14	0.00
10/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	174650	14	174650	14	0.00
10/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	174550	14	174550	14	0.00
10/12/2019	GOVI On 07-May-20			GOVI	698.18	701.4300	698.1810	701.4300	0.00
10/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	218190	19	218190	19	0.00
10/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	217990	19	217990	19	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
10/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	218090	19	218090	19	0.00
10/12/2019	GOVI On 06-August-20			GOVI	711.06	714.3910	711.0590	714.3910	0.00
10/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	170710	14	170710	14	0.00
10/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	170610	14	170610	14	0.00
10/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	170810	14	170810	14	0.00
10/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2019	IGOV On 06-February-20			Index Future	259.33	259.7300	259.3280	259.7300	1,011.00
10/12/2019	IGOV On 07-May-20			Index Future	264.12	264.5310	264.1170	264.5310	47.00
10/12/2019	IGOV On 06-August-20			Index Future	269.05	269.4810	269.0510	269.4810	0.00
10/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
10/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
10/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
10/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
10/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.4900	95.5100	95.4900	0.00
10/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.4600	94.4900	94.4600	0.00
10/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.3800	93.4200	93.3800	0.00
10/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.32	93.2700	93.3200	93.2700	0.00
10/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.29	95.2300	95.2900	95.2300	51.00
10/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.21	95.1500	95.2100	95.1500	0.00
10/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.17	96.1000	96.1700	96.1000	0.00
10/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.91	99.8300	99.9100	99.8300	0.00
10/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.97	100.9000	100.9700	100.9000	0.00
10/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.08	94.0000	94.0800	94.0000	0.00
10/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.02	99.9300	100.0200	99.9300	0.00
10/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
10/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.95	90.7200	90.9500	90.7200	0.00
10/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.81	87.5800	87.8100	87.5800	0.00
10/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.45	86.2300	86.4500	86.2300	0.00
10/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.60	88.3900	88.6000	88.3900	0.00
10/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.44	92.2500	92.4400	92.2500	0.00
10/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.93	90.7300	90.9300	90.7300	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
10/12/2019	IS10 On 21-June-27			Interest Rate Swap	93.02	92.8200	93.0200	92.8200	0.00
10/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.56	98.3500	98.5600	98.3500	0.00
10/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.91	98.7000	98.9100	98.7000	0.00
10/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.27	92.0500	92.2700	92.0500	0.00
10/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.65	99.4200	99.6500	99.4200	0.00
10/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
10/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/12/2019	R023 On 06-February-20			Bond Future	7.30	104.7482	7.2986	104.7482	42,421.00
10/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	764	1	764	1	0.00
10/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	806	1	806	1	0.00
10/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	785	1	785	1	0.00
10/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	160	0	160	0	0.00
10/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	154	0	154	0	0.00
10/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	166	0	166	0	0.00
10/12/2019	R023 On 07-May-20			Bond Future	7.28	102.7265	7.2841	102.7265	13,512.00
10/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	211	0	211	0	0.00
10/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	219	0	219	0	0.00
10/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	204	0	204	0	0.00
10/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1200	1	1200	1	0.00
10/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1182	1	1182	1	0.00
10/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1164	1	1164	1	0.00
10/12/2019	R023 On 06-August-20			Bond Future	7.25	104.6245	7.2533	104.6245	0.00
10/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	784	1	784	1	0.00
10/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	812	1	812	1	0.00
10/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	798	1	798	1	0.00
10/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	750	1	750	1	0.00
10/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	760	1	760	1	0.00
10/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	769	1	769	1	0.00
10/12/2019	R023 On 05-November-20			Bond Future	7.22	102.6551	7.2171	102.6551	0.00
10/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1195	1	1195	1	0.00
10/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1181	1	1181	1	0.00
10/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1210	1	1210	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
10/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	693	1	693	1	0.00
10/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	686	1	686	1	0.00
10/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	679	1	679	1	0.00
10/12/2019	R035 On 06-February-20			Bond Future	9.98	96.1115	9.9763	96.1115	118,255.00
10/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	573	1	573	1	0.00
10/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	553	1	553	1	0.00
10/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	533	1	533	1	0.00
10/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3387	3	3387	3	0.00
10/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3276	3	3276	3	0.00
10/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3331	3	3331	3	0.00
10/12/2019	R035 On 07-May-20			Bond Future	10.06	93.3614	10.0550	93.3614	0.00
10/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	435	1	435	1	5,000.00
10/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1052	1	1052	1	0.00
10/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1771	2	1771	2	5,000.00
10/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	1859	2	1859	2	3,530.00
10/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	528	1	528	1	3,530.00
10/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1097	1	1097	1	0.00
10/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5023	5	5023	5	0.00
10/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	5924	6	5924	6	0.00
10/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1074	1	1074	1	0.00
10/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5356	5	5356	5	0.00
10/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3979	4	3979	4	0.00
10/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3847	4	3847	4	0.00
10/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5249	5	5249	5	0.00
10/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	7076	7	7076	7	0.00
10/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1172	1	1172	1	5,000.00
10/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5302	5	5302	5	0.00
10/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1466	1	1466	1	3,530.00
10/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7536	7	7536	7	0.00
10/12/2019	R035 On 06-August-20			Bond Future	10.13	95.0794	10.1349	95.0794	0.00
10/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	611	1	611	1	24,761.00
10/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2665	3	2665	3	0.00
10/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2632	3	2632	3	0.00
10/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	381	0	381	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2698	3	2698	3	0.00
10/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4227	4	4227	4	0.00
10/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	4149	4	4149	4	0.00
10/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10883	10	10883	10	0.00
10/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	9092	9	9092	9	0.00
10/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4188	4	4188	4	0.00
10/12/2019	R035 On 05-November-20			Bond Future	10.22	92.3672	10.2168	92.3672	0.00
10/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4528	5	4528	5	0.00
10/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4490	5	4490	5	0.00
10/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4566	5	4566	5	0.00
10/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3783	4	3783	4	0.00
10/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3753	3	3753	3	0.00
10/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3723	3	3723	3	0.00
10/12/2019	R186 On 06-February-20			Bond Future	8.45	112.2555	8.4504	112.2555	103,532.00
10/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1339	2	1339	2	0.00
10/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	337	0	337	0	821.00
10/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1405	2	1405	2	0.00
10/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1181	1	1181	1	0.00
10/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1372	2	1372	2	0.00
10/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3156	3	3156	3	0.00
10/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	775	1	775	1	0.00
10/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	754	1	754	1	0.00
10/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	203	0	203	0	821.00
10/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	911	1	911	1	821.00
10/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2218	2	2218	2	0.00
10/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	796	1	796	1	0.00
10/12/2019	R186 On 07-May-20			Bond Future	8.50	114.3033	8.5047	114.3033	1,650.00
10/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1734	2	1734	2	0.00
10/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	771	1	771	1	0.00
10/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3168	3	3168	3	0.00
10/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	494	1	494	1	0.00
10/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1175	1	1175	1	6,000.00
10/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	789	1	789	1	0.00
10/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	202	0	202	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
10/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	754	1	754	1	0.00
10/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3084	3	3084	3	0.00
10/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5124	5	5124	5	0.00
10/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	948	1	948	1	6,000.00
10/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	3011	3	3011	3	0.00
10/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3753	4	3753	4	2,500.00
10/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2372	2	2372	2	0.00
10/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3048	3	3048	3	0.00
10/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1759	2	1759	2	23,208.00
10/12/2019	R186 On 06-August-20			Bond Future	8.56	111.1068	8.5593	111.1068	0.00
10/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1539	2	1539	2	0.00
10/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1566	2	1566	2	0.00
10/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1513	2	1513	2	0.00
10/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2538	2	2538	2	0.00
10/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2513	2	2513	2	0.00
10/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2488	2	2488	2	0.00
10/12/2019	R186 On 05-November-20			Bond Future	8.61	113.1947	8.6105	113.1947	0.00
10/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2582	3	2582	3	0.00
10/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2551	3	2551	3	0.00
10/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2521	3	2521	3	0.00
10/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2356	2	2356	2	0.00
10/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2375	2	2375	2	0.00
10/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2338	2	2338	2	0.00
10/12/2019	R197 On 06-February-20			Bond Future	301.65	301.7094	301.6452	301.7094	2,540.00
10/12/2019	R197 On 07-May-20			Bond Future	307.22	307.2867	307.2154	307.2867	0.00
10/12/2019	R197 On 06-August-20			Bond Future	305.24	305.3229	305.2408	305.3229	0.00
10/12/2019	R197 On 05-November-20			Bond Future	310.97	311.0583	310.9684	311.0583	0.00
10/12/2019	R202 On 06-February-20			Bond Future	226.39	226.8946	226.3949	226.8946	8,469.00
10/12/2019	R202 On 07-May-20			Bond Future	230.58	231.0888	230.5755	231.0888	0.00
10/12/2019	R202 On 06-August-20			Bond Future	230.80	231.3294	230.7991	231.3294	0.00
10/12/2019	R202 On 05-November-20			Bond Future	235.13	235.6750	235.1301	235.6750	0.00
10/12/2019	R208 On 06-February-20			Bond Future	6.61	102.6171	6.6067	102.6171	12,683.00
10/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
10/12/2019	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
10/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	505	1	505	1	0.00
10/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	527	1	527	1	0.00
10/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	516	1	516	1	0.00
10/12/2019	R208 On 07-May-20			Bond Future	6.38	101.0857	6.3774	101.0857	0.00
10/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1348	1	1348	1	0.00
10/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1357	1	1357	1	0.00
10/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1340	1	1340	1	0.00
10/12/2019	R208 On 06-August-20			Bond Future	5.93	102.9567	5.9287	102.9567	0.00
10/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	41	0	41	0	0.00
10/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	43	0	43	0	0.00
10/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	39	0	39	0	0.00
10/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	275	0	275	0	0.00
10/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	270	0	270	0	0.00
10/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	266	0	266	0	0.00
10/12/2019	R208 On 05-November-20			Bond Future	4.86	101.4809	4.8578	101.4809	0.00
10/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	85	0	85	0	0.00
10/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	83	0	83	0	0.00
10/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	81	0	81	0	0.00
10/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	112	0	112	0	0.00
10/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	115	0	115	0	0.00
10/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	111	0	111	0	0.00
10/12/2019	R209 On 06-February-20			Bond Future	10.00	73.0177	10.0038	73.0177	104,009.00
10/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	315	0	315	0	0.00
10/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	200	0	200	0	7,500.00
10/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	328	0	328	0	0.00
10/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	303	0	303	0	0.00
10/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3502	3	3502	3	0.00
10/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3449	3	3449	3	0.00
10/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	4059	4	4059	4	0.00
10/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3396	3	3396	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
10/12/2019	R209 On 07-May-20			Bond Future	10.08	71.1985	10.0778	71.1985	0.00
10/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	827	1	827	1	0.00
10/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	863	1	863	1	0.00
10/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	845	1	845	1	0.00
10/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4745	4	4745	4	0.00
10/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4698	4	4698	4	0.00
10/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4792	4	4792	4	0.00
10/12/2019	R209 On 06-August-20			Bond Future	10.15	72.5083	10.1528	72.5083	0.00
10/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37422	37	37422	37	0.00
10/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37531	37	37531	37	0.00
10/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	37314	37	37314	37	0.00
10/12/2019	R209 On 05-November-20			Bond Future	10.23	70.7225	10.2261	70.7225	0.00
10/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	2837	3	2837	3	0.00
10/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	2897	3	2897	3	0.00
10/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	2867	3	2867	3	0.00
10/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4163	4	4163	4	0.00
10/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	4132	4	4132	4	0.00
10/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4194	4	4194	4	0.00
10/12/2019	R210 On 06-February-20			Bond Future	188.92	188.7127	188.9154	188.7127	1,721.00
10/12/2019	R210 On 07-May-20			Bond Future	189.76	189.5577	189.7603	189.5577	0.00
10/12/2019	R210 On 06-August-20			Bond Future	193.34	193.1422	193.3427	193.1422	0.00
10/12/2019	R210 On 05-November-20			Bond Future	194.26	194.0549	194.2553	194.0549	0.00
10/12/2019	R212 On 06-February-20			Bond Future	161.83	161.8402	161.8340	161.8402	7,963.00
10/12/2019	R212 On 07-May-20			Bond Future	164.82	164.8318	164.8223	164.8318	0.00
10/12/2019	R212 On 06-August-20			Bond Future	165.65	165.6606	165.6457	165.6606	0.00
10/12/2019	R212 On 05-November-20			Bond Future	168.75	168.7726	168.7540	168.7726	0.00
10/12/2019	R213 On 06-February-20			Bond Future	9.50	86.7387	9.4957	86.7387	24,111.00
10/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	720	1	720	1	0.00
10/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	698	1	698	1	0.00
10/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	677	1	677	1	0.00
10/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	2061	2	2061	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
10/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	2101	2	2101	2	0.00
10/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	2021	2	2021	2	0.00
10/12/2019	R213 On 07-May-20			Bond Future	9.57	84.7690	9.5660	84.7690	0.00
10/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	813	1	813	1	0.00
10/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	831	1	831	1	0.00
10/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	849	1	849	1	0.00
10/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	4138	4	4138	4	0.00
10/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4226	4	4226	4	0.00
10/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4182	4	4182	4	0.00
10/12/2019	R213 On 06-August-20			Bond Future	9.64	86.3300	9.6369	86.3300	0.00
10/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1679	2	1679	2	0.00
10/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1730	2	1730	2	0.00
10/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1704	2	1704	2	0.00
10/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3678	3	3678	3	0.00
10/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3644	3	3644	3	0.00
10/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3712	3	3712	3	0.00
10/12/2019	R213 On 05-November-20			Bond Future	9.71	84.4032	9.7105	84.4032	0.00
10/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	2838	3	2838	3	0.00
10/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	2869	3	2869	3	0.00
10/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	2899	3	2899	3	0.00
10/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3471	3	3471	3	0.00
10/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3524	3	3524	3	0.00
10/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3497	3	3497	3	0.00
10/12/2019	R214 On 06-February-20			Bond Future	10.24	71.3462	10.2424	71.3462	19,434.00
10/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	294	0	294	0	0.00
10/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	319	0	319	0	0.00
10/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2119	2	2119	2	0.00
10/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	125	0	125	0	1,000.00
10/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	532	1	532	1	1,000.00
10/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	306	0	306	0	0.00
10/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3747	3	3747	3	0.00
10/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4957	5	4957	5	0.00
10/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3691	3	3691	3	0.00
10/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2958	3	2958	3	0.00

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10/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3804	3	3804	3	0.00
10/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	1009	1	1009	1	1,000.00
10/12/2019	R214 On 07-May-20			Bond Future	10.32	69.3495	10.3157	69.3495	0.00
10/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1039	1	1039	1	0.00
10/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1059	1	1059	1	0.00
10/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	352	0	352	0	1,250.00
10/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1374	2	1374	2	1,250.00
10/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3790	4	3790	4	0.00
10/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1018	1	1018	1	0.00
10/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4712	4	4712	4	0.00
10/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3991	4	3991	4	0.00
10/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	7143	7	7143	7	0.00
10/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1689	2	1689	2	1,250.00
10/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4664	4	4664	4	0.00
10/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4617	4	4617	4	0.00
10/12/2019	R214 On 06-August-20			Bond Future	10.39	70.6252	10.3897	70.6252	0.00
10/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	1847	2	1847	2	0.00
10/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	1873	2	1873	2	0.00
10/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	1900	2	1900	2	0.00
10/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4446	4	4446	4	0.00
10/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4523	4	4523	4	0.00
10/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4484	4	4484	4	0.00
10/12/2019	R214 On 05-November-20			Bond Future	10.46	68.6579	10.4650	68.6579	0.00
10/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3065	3	3065	3	0.00
10/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3095	3	3095	3	0.00
10/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3034	3	3034	3	0.00
10/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4431	4	4431	4	0.00
10/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4399	4	4399	4	0.00
10/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4367	4	4367	4	0.00
10/12/2019	R248 On 06-February-20			Bond Future	10.35	89.9749	10.3547	89.9749	94,848.00
10/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	229	0	229	0	0.00
10/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	207	0	207	0	0.00
10/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	218	0	218	0	0.00
10/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5686	5	5686	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5531	5	5531	5	0.00
10/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5608	5	5608	5	0.00
10/12/2019	R248 On 07-May-20			Bond Future	10.43	87.1762	10.4314	87.1762	0.00
10/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	963	1	963	1	0.00
10/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1008	1	1008	1	0.00
10/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	985	1	985	1	0.00
10/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6360	6	6360	6	0.00
10/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6425	6	6425	6	0.00
10/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6296	6	6296	6	0.00
10/12/2019	R248 On 06-August-20			Bond Future	10.51	88.7796	10.5091	88.7796	0.00
10/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	539	1	539	1	20,640.00
10/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2644	3	2644	3	0.00
10/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2713	3	2713	3	0.00
10/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	323	0	323	0	3,000.00
10/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2679	3	2679	3	0.00
10/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	5204	5	5204	5	0.00
10/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	5158	5	5158	5	0.00
10/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13535	13	13535	13	0.00
10/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5251	5	5251	5	0.00
10/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11325	11	11325	11	0.00
10/12/2019	R248 On 05-November-20			Bond Future	10.59	86.0130	10.5880	86.0130	0.00
10/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2716	3	2716	3	0.00
10/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2685	3	2685	3	0.00
10/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2654	3	2654	3	0.00
10/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	7128	7	7128	7	0.00
10/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	7180	7	7180	7	0.00
10/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	7075	7	7075	7	0.00