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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
12/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	2025 On 06-February-20			Bond Future	136.55	136.5545	136.5521	136.5545	4,913.00
12/12/2019	2025 On 07-May-20			Bond Future	139.07	139.0764	139.0741	139.0764	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
12/12/2019	2025 On 06-August-20			Bond Future	140.20	140.2006	140.1984	140.2006	0.00
12/12/2019	2025 On 05-November-20			Bond Future	142.83	142.8318	142.8296	142.8318	0.00
12/12/2019	2029 On 06-February-20			Bond Future	101.92	101.7490	101.9167	101.7490	3,765.00
12/12/2019	2029 On 07-May-20			Bond Future	102.69	102.5184	102.6893	102.5184	0.00
12/12/2019	2029 On 06-August-20			Bond Future	104.63	104.4541	104.6283	104.4541	0.00
12/12/2019	2029 On 05-November-20			Bond Future	105.45	105.2744	105.4519	105.2744	0.00
12/12/2019	2030 On 06-February-20			Bond Future	9.20	92.3475	9.1958	92.3475	77,685.00
12/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	736	1	736	1	5,820.00
12/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1442	1	1442	1	0.00
12/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	55	0	55	0	5,820.00
12/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1097	1	1097	1	0.00
12/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1999	2	1999	2	0.00
12/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1126	1	1126	1	0.00
12/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1156	1	1156	1	0.00
12/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1374	1	1374	1	0.00
12/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1438	2	1438	2	0.00
12/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1112	1	1112	1	5,000.00
12/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5087	5	5087	5	0.00
12/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	762	1	762	1	5,000.00
12/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1406	2	1406	2	0.00
12/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1942	2	1942	2	0.00
12/12/2019	2030 On 07-May-20			Bond Future	9.27	94.0305	9.2652	94.0305	0.00
12/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	999	1	999	1	0.00
12/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	979	1	979	1	0.00
12/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	960	1	960	1	0.00
12/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3881	4	3881	4	0.00
12/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3924	4	3924	4	0.00
12/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3838	4	3838	4	0.00
12/12/2019	2030 On 06-August-20			Bond Future	9.34	91.7509	9.3367	91.7509	0.00
12/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1973	2	1973	2	0.00
12/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2025	2	2025	2	0.00
12/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1999	2	1999	2	0.00
12/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3399	4	3399	4	0.00
12/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3366	3	3366	3	0.00

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12/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3433	4	3433	4	0.00
12/12/2019	2030 On 05-November-20			Bond Future	9.40	93.4753	9.4011	93.4753	0.00
12/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	900	1	900	1	1,000.00
12/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2207	2	2207	2	1,000.00
12/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1520	1	1520	1	3,000.00
12/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3132	3	3132	3	0.00
12/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5472	5	5472	5	0.00
12/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3162	3	3162	3	0.00
12/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7139	7	7139	7	0.00
12/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2703	3	2703	3	3,000.00
12/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1160	1	1160	1	16,000.00
12/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2183	2	2183	2	16,000.00
12/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6721	7	6721	7	0.00
12/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3191	3	3191	3	0.00
12/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3198	3	3198	3	0.00
12/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4345	4	4345	4	0.00
12/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6341	6	6341	6	0.00
12/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1266	1	1266	1	3,000.00
12/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3253	3	3253	3	0.00
12/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5479	6	5479	6	0.00
12/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3691	4	3691	4	0.00
12/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1376	1	1376	1	16,000.00
12/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3226	3	3226	3	0.00
12/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1792	2	1792	2	1,000.00
12/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4310	4	4310	4	0.00
12/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7261	7	7261	7	0.00
12/12/2019	2032 On 06-February-20			Bond Future	9.56	93.4377	9.5596	93.4377	70,671.00
12/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	883	1	883	1	0.00
12/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	910	1	910	1	0.00
12/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	856	1	856	1	0.00
12/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2059	2	2059	2	0.00
12/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2018	2	2018	2	0.00
12/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1978	2	1978	2	0.00
12/12/2019	2032 On 07-May-20			Bond Future	9.63	90.9807	9.6336	90.9807	0.00

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12/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1123	1	1123	1	0.00
12/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1167	1	1167	1	0.00
12/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1145	1	1145	1	0.00
12/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4169	4	4169	4	0.00
12/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4123	4	4123	4	0.00
12/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4215	4	4215	4	0.00
12/12/2019	2032 On 06-August-20			Bond Future	9.71	92.6527	9.7087	92.6527	0.00
12/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2251	2	2251	2	0.00
12/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2280	2	2280	2	0.00
12/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2309	2	2309	2	0.00
12/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3855	4	3855	4	0.00
12/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3929	4	3929	4	0.00
12/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3892	4	3892	4	0.00
12/12/2019	2032 On 05-November-20			Bond Future	9.78	90.2353	9.7824	90.2353	0.00
12/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3527	3	3527	3	0.00
12/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8838	9	8838	9	0.00
12/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8451	8	8451	8	0.00
12/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1758	2	1758	2	3,000.00
12/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3059	3	3059	3	3,000.00
12/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2571	2	2571	2	1,000.00
12/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3559	3	3559	3	0.00
12/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1422	1	1422	1	1,000.00
12/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3495	3	3495	3	0.00
12/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3699	4	3699	4	0.00
12/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6127	6	6127	6	0.00
12/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6941	7	6941	7	0.00
12/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1160	1	1160	1	1,000.00
12/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4760	5	4760	5	0.00
12/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3637	4	3637	4	0.00
12/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4152	4	4152	4	0.00
12/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3668	4	3668	4	0.00
12/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1276	1	1276	1	3,000.00
12/12/2019	2033 On 06-February-20			Bond Future	101.18	100.8367	101.1764	100.8367	6,260.00
12/12/2019	2033 On 07-May-20			Bond Future	101.85	101.5068	101.8529	101.5068	0.00

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12/12/2019	2033 On 06-August-20			Bond Future	103.78	103.4235	103.7762	103.4235	0.00
12/12/2019	2033 On 05-November-20			Bond Future	104.51	104.1460	104.5053	104.1460	0.00
12/12/2019	2037 On 06-February-20			Bond Future	10.06	87.3155	10.0628	87.3155	77,132.00
12/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	497	0	497	0	0.00
12/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	478	0	478	0	0.00
12/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	460	0	460	0	0.00
12/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3411	4	3411	4	0.00
12/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3469	4	3469	4	0.00
12/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3354	4	3354	4	0.00
12/12/2019	2037 On 07-May-20			Bond Future	10.14	88.9067	10.1433	88.9067	0.00
12/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1099	1	1099	1	0.00
12/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1122	1	1122	1	0.00
12/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1146	1	1146	1	0.00
12/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5105	5	5105	5	0.00
12/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5212	5	5212	5	0.00
12/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5158	5	5158	5	0.00
12/12/2019	2037 On 06-August-20			Bond Future	10.23	86.2804	10.2263	86.2804	0.00
12/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2317	2	2317	2	0.00
12/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2347	2	2347	2	0.00
12/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2287	2	2287	2	0.00
12/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4935	5	4935	5	0.00
12/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4891	5	4891	5	0.00
12/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4848	5	4848	5	0.00
12/12/2019	2037 On 05-November-20			Bond Future	10.30	87.9039	10.3024	87.9039	0.00
12/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3755	4	3755	4	0.00
12/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3687	4	3687	4	0.00
12/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3721	4	3721	4	0.00
12/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4618	5	4618	5	0.00
12/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4544	5	4544	5	0.00
12/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4581	5	4581	5	0.00
12/12/2019	2038 On 06-February-20			Bond Future	116.62	116.9591	116.6244	116.9591	10,814.00
12/12/2019	2038 On 07-May-20			Bond Future	118.78	119.1191	118.7783	119.1191	0.00
12/12/2019	2038 On 06-August-20			Bond Future	119.33	119.6789	119.3317	119.6789	0.00
12/12/2019	2038 On 05-November-20			Bond Future	121.57	121.9247	121.5713	121.9247	0.00

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12/12/2019	2040 On 06-February-20			Bond Future	10.19	89.8428	10.1882	89.8428	52,644.00
12/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	433	0	433	0	0.00
12/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
12/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	470	0	470	0	0.00
12/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	7	0	7	0	0.00
12/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	451	0	451	0	0.00
12/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	3968	4	3968	4	0.00
12/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	3904	4	3904	4	0.00
12/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10068	10	10068	10	0.00
12/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4033	4	4033	4	0.00
12/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15823	16	15823	16	0.00
12/12/2019	2040 On 07-May-20			Bond Future	10.27	91.4801	10.2692	91.4801	0.00
12/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	747	1	747	1	2,640.00
12/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2026	2	2026	2	2,640.00
12/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1296	1	1296	1	0.00
12/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1271	1	1271	1	0.00
12/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1246	1	1246	1	0.00
12/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5541	6	5541	6	0.00
12/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5427	6	5427	6	0.00
12/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5484	6	5484	6	0.00
12/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4131	4	4131	4	0.00
12/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	6975	7	6975	7	0.00
12/12/2019	2040 On 06-August-20			Bond Future	10.35	88.6502	10.3528	88.6502	0.00
12/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2507	2	2507	2	0.00
12/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2573	2	2573	2	0.00
12/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2540	2	2540	2	0.00
12/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5080	5	5080	5	0.00
12/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4988	5	4988	5	0.00
12/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5034	5	5034	5	0.00
12/12/2019	2040 On 05-November-20			Bond Future	10.43	90.3186	10.4294	90.3186	0.00
12/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2189	2	2189	2	2,000.00
12/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3739	4	3739	4	2,000.00
12/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1632	2	1632	2	2,000.00
12/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2971	3	2971	3	2,000.00

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12/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3990	4	3990	4	0.00
12/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10275	10	10275	10	0.00
12/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	4026	4	4026	4	0.00
12/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9340	9	9340	9	0.00
12/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4062	4	4062	4	0.00
12/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4924	5	4924	5	0.00
12/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1895	2	1895	2	2,000.00
12/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9020	9	9020	9	0.00
12/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6268	7	6268	7	0.00
12/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4884	5	4884	5	0.00
12/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1552	2	1552	2	2,000.00
12/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5247	5	5247	5	0.00
12/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4963	5	4963	5	0.00
12/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7660	8	7660	8	0.00
12/12/2019	2044 On 06-February-20			Bond Future	10.28	86.3752	10.2775	86.3752	50,476.00
12/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	365	0	365	0	0.00
12/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	8	0	8	0	328.00
12/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	321	0	321	0	328.00
12/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	381	0	381	0	0.00
12/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4365	4	4365	4	0.00
12/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	350	0	350	0	0.00
12/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4435	5	4435	5	0.00
12/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4574	5	4574	5	0.00
12/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	572	1	572	1	328.00
12/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4504	5	4504	5	0.00
12/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4714	5	4714	5	0.00
12/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10230	11	10230	11	0.00
12/12/2019	2044 On 07-May-20			Bond Future	10.36	87.9492	10.3572	87.9492	0.00
12/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	5060	5	5060	5	0.00
12/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1147	1	1147	1	0.00
12/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	379	0	379	0	100.00
12/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1667	2	1667	2	100.00
12/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	317	0	317	0	556.00
12/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1196	1	1196	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
12/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	506	0	506	0	129.00
12/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1637	2	1637	2	129.00
12/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6538	6	6538	6	0.00
12/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1462	1	1462	1	556.00
12/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6158	6	6158	6	0.00
12/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1171	1	1171	1	0.00
12/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1278	1	1278	1	556.00
12/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1170	1	1170	1	100.00
12/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9559	10	9559	10	0.00
12/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5041	5	5041	5	0.00
12/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5669	6	5669	6	0.00
12/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4670	5	4670	5	0.00
12/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5729	6	5729	6	0.00
12/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8033	8	8033	8	0.00
12/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4722	5	4722	5	0.00
12/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1674	2	1674	2	129.00
12/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	8983	9	8983	9	0.00
12/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5610	6	5610	6	0.00
12/12/2019	2044 On 06-August-20			Bond Future	10.44	85.1795	10.4393	85.1795	0.00
12/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	787	1	787	1	602.00
12/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1833	2	1833	2	0.00
12/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2182	2	2182	2	602.00
12/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	410	0	410	0	140.00
12/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1329	1	1329	1	140.00
12/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1889	2	1889	2	0.00
12/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6727	6	6727	6	0.00
12/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5941	6	5941	6	0.00
12/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1861	2	1861	2	0.00
12/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6393	7	6393	7	0.00
12/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2333	2	2333	2	140.00
12/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12586	13	12586	13	0.00
12/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7635	8	7635	8	0.00
12/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6338	7	6338	7	0.00
12/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1999	2	1999	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
12/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6449	7	6449	7	0.00
12/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5807	6	5807	6	0.00
12/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9728	10	9728	10	0.00
12/12/2019	2044 On 05-November-20			Bond Future	10.51	86.7829	10.5145	86.7829	0.00
12/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8424	8	8424	8	0.00
12/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3916	4	3916	4	0.00
12/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2007	2	2007	2	1,815.00
12/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2668	3	2668	3	0.00
12/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2698	3	2698	3	568.00
12/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3989	4	3989	4	0.00
12/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8669	8	8669	8	0.00
12/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1142	1	1142	1	568.00
12/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7411	7	7411	7	0.00
12/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	621	1	621	1	1,815.00
12/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2849	3	2849	3	1,815.00
12/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3952	4	3952	4	0.00
12/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5206	5	5206	5	0.00
12/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6713	7	6713	7	0.00
12/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5165	5	5165	5	0.00
12/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2708	3	2708	3	1,815.00
12/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2223	2	2223	2	1,815.00
12/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14681	15	14681	15	0.00
12/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8359	9	8359	9	0.00
12/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11266	12	11266	12	0.00
12/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7020	7	7020	7	0.00
12/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6968	7	6968	7	0.00
12/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5247	5	5247	5	0.00
12/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2308	2	2308	2	568.00
12/12/2019	2046 On 06-February-20			Bond Future	107.38	107.3795	107.3788	107.3795	12,785.00
12/12/2019	2046 On 07-May-20			Bond Future	107.62	107.6189	107.6183	107.6189	0.00
12/12/2019	2046 On 06-August-20			Bond Future	109.65	109.6509	109.6504	109.6509	0.00
12/12/2019	2046 On 05-November-20			Bond Future	109.92	109.9173	109.9167	109.9173	0.00
12/12/2019	2050 On 06-February-20			Bond Future	109.43	109.4340	109.4331	109.4340	11,827.00
12/12/2019	2050 On 07-May-20			Bond Future	111.45	111.4551	111.4544	111.4551	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
12/12/2019	2050 On 06-August-20			Bond Future	111.68	111.6840	111.6833	111.6840	0.00
12/12/2019	2050 On 05-November-20			Bond Future	113.78	113.7799	113.7794	113.7799	0.00
12/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	AL37 On 06-February-20			Index Future	681.20	680.3860	681.1980	680.3860	0.00
12/12/2019	AL37 On 07-May-20			Index Future	693.61	692.7860	693.6130	692.7860	0.00
12/12/2019	AL37 On 06-August-20			Index Future	706.41	705.5660	706.4080	705.5660	0.00
12/12/2019	AL7T On 06-February-20			Index Future	784.00	782.2720	783.9950	782.2720	0.00
12/12/2019	AL7T On 07-May-20			Index Future	798.28	796.5280	798.2830	796.5280	0.00
12/12/2019	AL7T On 06-August-20			Index Future	813.01	811.2220	813.0090	811.2220	0.00
12/12/2019	ALBI On 06-February-20			Index Future	697.47	695.3710	697.4710	695.3710	414.00
12/12/2019	ALBI On 07-May-20			Index Future	710.18	708.0440	710.1820	708.0440	0.00
12/12/2019	ALBI On 06-August-20			Index Future	723.28	721.1050	723.2830	721.1050	0.00
12/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2019	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
12/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2019	ES33 On 06-February-20			Bond Future	11.10	77.7704	11.1048	77.7704	350.00
12/12/2019	ES33 On 07-May-20			Bond Future	11.23	75.3941	11.2265	75.3941	0.00
12/12/2019	ES33 On 06-August-20			Bond Future	11.35	76.7764	11.3515	76.7764	0.00
12/12/2019	ES33 On 05-November-20			Bond Future	11.48	74.4302	11.4783	74.4302	0.00
12/12/2019	ES42 On 06-February-20			Bond Future	11.41	78.8287	11.4109	78.8287	4,919.00
12/12/2019	ES42 On 07-May-20			Bond Future	11.53	76.0009	11.5309	76.0009	0.00
12/12/2019	ES42 On 06-August-20			Bond Future	11.65	77.3934	11.6522	77.3934	0.00
12/12/2019	ES42 On 05-November-20			Bond Future	11.77	74.5889	11.7742	74.5889	0.00
12/12/2019	GOVI On 06-February-20			GOVI	689.52	687.3680	689.5220	687.3680	1,246.00
12/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	136080	16	136080	16	0.00
12/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	136280	16	136280	16	0.00
12/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	136180	16	136180	16	0.00
12/12/2019	GOVI On 07-May-20			GOVI	702.09	699.8950	702.0880	699.8950	0.00
12/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	179120	20	179120	20	0.00
12/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	178920	20	178920	20	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
12/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	179020	20	179020	20	0.00
12/12/2019	GOVI On 06-August-20			GOVI	715.04	712.8060	715.0400	712.8060	0.00
12/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	130900	15	130900	15	0.00
12/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	130800	15	130800	15	0.00
12/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	131000	15	131000	15	0.00
12/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2019	IGOV On 06-February-20			Index Future	259.46	259.4750	259.4640	259.4750	1,011.00
12/12/2019	IGOV On 07-May-20			Index Future	264.26	264.2670	264.2560	264.2670	47.00
12/12/2019	IGOV On 06-August-20			Index Future	269.19	269.2040	269.1930	269.2040	0.00
12/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
12/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
12/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
12/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
12/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5100	95.4900	95.5100	0.00
12/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.4800	94.4600	94.4800	0.00
12/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.38	93.4100	93.3800	93.4100	0.00
12/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.27	93.3100	93.2700	93.3100	0.00
12/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.22	95.2800	95.2200	95.2800	51.00
12/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.12	95.2000	95.1200	95.2000	0.00
12/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.06	96.1600	96.0600	96.1600	0.00
12/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.78	99.8900	99.7800	99.8900	0.00
12/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.84	100.9500	100.8400	100.9500	0.00
12/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.93	94.0400	93.9300	94.0400	0.00
12/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.85	99.9600	99.8500	99.9600	0.00
12/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
12/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.63	90.8100	90.6300	90.8100	0.00
12/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.47	87.6600	87.4700	87.6600	0.00
12/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.10	86.3000	86.1000	86.3000	0.00
12/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.24	88.4500	88.2400	88.4500	0.00
12/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.09	92.2900	92.0900	92.2900	0.00
12/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.57	90.7800	90.5700	90.7800	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
12/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.66	92.8600	92.6600	92.8600	0.00
12/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.21	98.3900	98.2100	98.3900	0.00
12/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.56	98.7500	98.5600	98.7500	0.00
12/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.91	92.1200	91.9100	92.1200	0.00
12/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.30	99.5100	99.3000	99.5100	0.00
12/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
12/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/12/2019	R023 On 06-February-20			Bond Future	7.24	104.7772	7.2399	104.7772	42,421.00
12/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	907	1	907	1	0.00
12/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	951	1	951	1	0.00
12/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	929	1	929	1	0.00
12/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	145	0	145	0	0.00
12/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	140	0	140	0	0.00
12/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	150	0	150	0	0.00
12/12/2019	R023 On 07-May-20			Bond Future	7.22	102.7542	7.2196	102.7542	13,512.00
12/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	300	0	300	0	0.00
12/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	309	0	309	0	0.00
12/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	291	0	291	0	0.00
12/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1125	1	1125	1	0.00
12/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1108	1	1108	1	0.00
12/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1092	1	1092	1	0.00
12/12/2019	R023 On 06-August-20			Bond Future	7.18	104.6498	7.1817	104.6498	0.00
12/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	911	1	911	1	0.00
12/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	939	1	939	1	0.00
12/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	925	1	925	1	0.00
12/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	712	1	712	1	0.00
12/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	721	1	721	1	0.00
12/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	730	1	730	1	0.00
12/12/2019	R023 On 05-November-20			Bond Future	7.14	102.6789	7.1370	102.6789	0.00
12/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1320	1	1320	1	0.00
12/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1307	1	1307	1	0.00
12/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1334	1	1334	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
12/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	649	1	649	1	0.00
12/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	642	1	642	1	0.00
12/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	635	1	635	1	0.00
12/12/2019	R035 On 06-February-20			Bond Future	9.89	95.7727	9.8950	95.7727	118,251.00
12/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	711	1	711	1	0.00
12/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	687	1	687	1	0.00
12/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	663	1	663	1	0.00
12/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2927	3	2927	3	0.00
12/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2823	3	2823	3	0.00
12/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2875	3	2875	3	0.00
12/12/2019	R035 On 07-May-20			Bond Future	9.97	93.0149	9.9709	93.0149	0.00
12/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	525	0	525	0	5,000.00
12/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1994	2	1994	2	5,000.00
12/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1210	1	1210	1	0.00
12/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2089	2	2089	2	3,530.00
12/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	629	1	629	1	3,530.00
12/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1259	1	1259	1	0.00
12/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5424	5	5424	5	0.00
12/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6355	6	6355	6	0.00
12/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1234	1	1234	1	0.00
12/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4913	5	4913	5	0.00
12/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3600	4	3600	4	0.00
12/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3475	4	3475	4	0.00
12/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4810	5	4810	5	0.00
12/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6576	7	6576	7	0.00
12/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1001	1	1001	1	5,000.00
12/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4861	5	4861	5	0.00
12/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1265	1	1265	1	3,530.00
12/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7024	7	7024	7	0.00
12/12/2019	R035 On 06-August-20			Bond Future	10.05	94.7236	10.0478	94.7236	0.00
12/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	733	1	733	1	24,761.00
12/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2940	3	2940	3	0.00
12/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2905	3	2905	3	0.00
12/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	466	0	466	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
12/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2974	3	2974	3	0.00
12/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3887	4	3887	4	0.00
12/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3812	4	3812	4	0.00
12/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10355	11	10355	11	0.00
12/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8600	9	8600	9	0.00
12/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3849	4	3849	4	0.00
12/12/2019	R035 On 05-November-20			Bond Future	10.13	92.0032	10.1266	92.0032	0.00
12/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4853	5	4853	5	0.00
12/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4815	5	4815	5	0.00
12/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4892	5	4892	5	0.00
12/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3483	4	3483	4	0.00
12/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3454	4	3454	4	0.00
12/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3424	4	3424	4	0.00
12/12/2019	R186 On 06-February-20			Bond Future	8.37	112.1575	8.3701	112.1575	103,588.00
12/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1607	1	1607	1	0.00
12/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	449	0	449	0	821.00
12/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1680	2	1680	2	0.00
12/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1432	1	1432	1	0.00
12/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1644	1	1644	1	0.00
12/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3539	3	3539	3	0.00
12/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	606	1	606	1	0.00
12/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	589	1	589	1	0.00
12/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	146	0	146	0	821.00
12/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	721	1	721	1	821.00
12/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1890	2	1890	2	0.00
12/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	624	1	624	1	0.00
12/12/2019	R186 On 07-May-20			Bond Future	8.42	114.2016	8.4201	114.2016	1,650.00
12/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1981	2	1981	2	0.00
12/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	963	1	963	1	0.00
12/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3461	3	3461	3	0.00
12/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	661	1	661	1	0.00
12/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1394	1	1394	1	6,000.00
12/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	982	1	982	1	0.00
12/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	322	0	322	0	6,000.00

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12/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	944	1	944	1	0.00
12/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2826	3	2826	3	0.00
12/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4795	5	4795	5	0.00
12/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	792	1	792	1	6,000.00
12/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2756	3	2756	3	0.00
12/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3471	4	3471	4	2,500.00
12/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2142	2	2142	2	0.00
12/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2791	3	2791	3	0.00
12/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1558	2	1558	2	23,208.00
12/12/2019	R186 On 06-August-20			Bond Future	8.47	110.9999	8.4701	110.9999	0.00
12/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1908	2	1908	2	0.00
12/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1933	2	1933	2	0.00
12/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1883	2	1883	2	0.00
12/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2451	3	2451	3	0.00
12/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2424	3	2424	3	0.00
12/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2398	3	2398	3	0.00
12/12/2019	R186 On 05-November-20			Bond Future	8.52	113.0838	8.5164	113.0838	0.00
12/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2950	3	2950	3	0.00
12/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2921	3	2921	3	0.00
12/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2118	0	2118	0	3,500.00
12/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	4899	0	4899	0	0.00
12/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1119	0	1119	0	3,500.00
12/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2893	3	2893	3	0.00
12/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	4543	0	4543	0	0.00
12/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2261	2	2261	2	0.00
12/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1287	0	1287	0	3,500.00
12/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2998	0	2998	0	0.00
12/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2282	2	2282	2	0.00
12/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2240	2	2240	2	0.00
12/12/2019	R197 On 06-February-20			Bond Future	301.61	301.6161	301.6088	301.6161	2,540.00
12/12/2019	R197 On 07-May-20			Bond Future	307.18	307.1865	307.1792	307.1865	0.00
12/12/2019	R197 On 06-August-20			Bond Future	305.20	305.2122	305.2050	305.2122	0.00
12/12/2019	R197 On 05-November-20			Bond Future	310.93	310.9399	310.9326	310.9399	0.00
12/12/2019	R202 On 06-February-20			Bond Future	226.38	226.3868	226.3846	226.3868	8,469.00

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12/12/2019	R202 On 07-May-20			Bond Future	230.57	230.5677	230.5658	230.5677	0.00
12/12/2019	R202 On 06-August-20			Bond Future	230.79	230.7919	230.7900	230.7919	0.00
12/12/2019	R202 On 05-November-20			Bond Future	235.12	235.1232	235.1213	235.1232	0.00
12/12/2019	R208 On 06-February-20			Bond Future	6.61	102.6084	6.6140	102.6084	12,683.00
12/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	535	1	535	1	0.00
12/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	513	1	513	1	0.00
12/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	524	1	524	1	0.00
12/12/2019	R208 On 07-May-20			Bond Future	6.39	101.0750	6.3864	101.0750	0.00
12/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1356	1	1356	1	0.00
12/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1365	1	1365	1	0.00
12/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1347	1	1347	1	0.00
12/12/2019	R208 On 06-August-20			Bond Future	5.94	102.9428	5.9409	102.9428	0.00
12/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	39	0	39	0	0.00
12/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	41	0	41	0	0.00
12/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	37	0	37	0	0.00
12/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	280	0	280	0	0.00
12/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	276	0	276	0	0.00
12/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	271	0	271	0	0.00
12/12/2019	R208 On 05-November-20			Bond Future	4.88	101.4649	4.8772	101.4649	0.00
12/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	81	0	81	0	0.00
12/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	79	0	79	0	0.00
12/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	77	0	77	0	0.00
12/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	116	0	116	0	0.00
12/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	119	0	119	0	0.00
12/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	115	0	115	0	0.00
12/12/2019	R209 On 06-February-20			Bond Future	9.92	72.6949	9.9233	72.6949	104,009.00
12/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	409	0	409	0	0.00
12/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	266	0	266	0	7,500.00

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12/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	424	0	424	0	0.00
12/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	394	0	394	0	0.00
12/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3095	3	3095	3	0.00
12/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3044	3	3044	3	0.00
12/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3627	4	3627	4	0.00
12/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	2994	3	2994	3	0.00
12/12/2019	R209 On 07-May-20			Bond Future	9.99	70.8684	9.9947	70.8684	0.00
12/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1002	1	1002	1	0.00
12/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1042	1	1042	1	0.00
12/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1022	1	1022	1	0.00
12/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4415	5	4415	5	0.00
12/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4369	5	4369	5	0.00
12/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4461	5	4461	5	0.00
12/12/2019	R209 On 06-August-20			Bond Future	10.07	72.1701	10.0670	72.1701	0.00
12/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36906	37	36906	37	0.00
12/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37014	37	37014	37	0.00
12/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36797	37	36797	37	0.00
12/12/2019	R209 On 05-November-20			Bond Future	10.14	70.3766	10.1377	70.3766	0.00
12/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3159	3	3159	3	0.00
12/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3218	3	3218	3	0.00
12/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3189	3	3189	3	0.00
12/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3958	4	3958	4	0.00
12/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3927	4	3927	4	0.00
12/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3990	4	3990	4	0.00
12/12/2019	R210 On 06-February-20			Bond Future	188.90	188.9047	188.9020	188.9047	1,721.00
12/12/2019	R210 On 07-May-20			Bond Future	189.75	189.7499	189.7474	189.7499	0.00
12/12/2019	R210 On 06-August-20			Bond Future	193.33	193.3326	193.3302	193.3326	0.00
12/12/2019	R210 On 05-November-20			Bond Future	194.24	194.2454	194.2430	194.2454	0.00
12/12/2019	R212 On 06-February-20			Bond Future	161.84	161.8480	161.8431	161.8480	7,963.00
12/12/2019	R212 On 07-May-20			Bond Future	164.83	164.8370	164.8322	164.8370	0.00
12/12/2019	R212 On 06-August-20			Bond Future	165.66	165.6612	165.6564	165.6612	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
12/12/2019	R212 On 05-November-20			Bond Future	168.77	168.7701	168.7653	168.7701	0.00
12/12/2019	R213 On 06-February-20			Bond Future	9.41	86.5787	9.4148	86.5787	24,111.00
12/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	894	1	894	1	0.00
12/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	869	1	869	1	0.00
12/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	845	1	845	1	0.00
12/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1746	2	1746	2	0.00
12/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1783	2	1783	2	0.00
12/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1710	2	1710	2	0.00
12/12/2019	R213 On 07-May-20			Bond Future	9.48	84.6046	9.4821	84.6046	0.00
12/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	994	1	994	1	0.00
12/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1013	1	1013	1	0.00
12/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1033	1	1033	1	0.00
12/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3827	4	3827	4	0.00
12/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3912	4	3912	4	0.00
12/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3870	4	3870	4	0.00
12/12/2019	R213 On 06-August-20			Bond Future	9.55	86.1601	9.5499	86.1601	0.00
12/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1977	2	1977	2	0.00
12/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2029	2	2029	2	0.00
12/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2003	2	2003	2	0.00
12/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3472	4	3472	4	0.00
12/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3439	4	3439	4	0.00
12/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3506	4	3506	4	0.00
12/12/2019	R213 On 05-November-20			Bond Future	9.62	84.2286	9.6202	84.2286	0.00
12/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3158	3	3158	3	0.00
12/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3187	3	3187	3	0.00
12/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3216	3	3216	3	0.00
12/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3274	3	3274	3	0.00
12/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3330	3	3330	3	0.00
12/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3302	3	3302	3	0.00
12/12/2019	R214 On 06-February-20			Bond Future	10.15	71.1451	10.1463	71.1451	19,434.00
12/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	399	0	399	0	0.00
12/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	430	0	430	0	0.00
12/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2506	2	2506	2	0.00
12/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	179	0	179	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	694	1	694	1	1,000.00
12/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	414	0	414	0	0.00
12/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3242	4	3242	4	0.00
12/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4398	5	4398	5	0.00
12/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3189	3	3189	3	0.00
12/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2506	3	2506	3	0.00
12/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3295	4	3295	4	0.00
12/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	782	1	782	1	1,000.00
12/12/2019	R214 On 07-May-20			Bond Future	10.22	69.1435	10.2166	69.1435	0.00
12/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1255	1	1255	1	0.00
12/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1277	1	1277	1	0.00
12/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	479	0	479	0	1,250.00
12/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1620	1	1620	1	1,250.00
12/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4178	4	4178	4	0.00
12/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1232	1	1232	1	0.00
12/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4301	5	4301	5	0.00
12/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3613	4	3613	4	0.00
12/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6645	7	6645	7	0.00
12/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1452	2	1452	2	1,250.00
12/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4255	4	4255	4	0.00
12/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4210	4	4210	4	0.00
12/12/2019	R214 On 06-August-20			Bond Future	10.29	70.4133	10.2875	70.4133	0.00
12/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2168	2	2168	2	0.00
12/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2196	2	2196	2	0.00
12/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2223	2	2223	2	0.00
12/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4132	4	4132	4	0.00
12/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4209	4	4209	4	0.00
12/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4170	4	4170	4	0.00
12/12/2019	R214 On 05-November-20			Bond Future	10.36	68.4408	10.3597	68.4408	0.00
12/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3429	3	3429	3	0.00
12/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3460	3	3460	3	0.00
12/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3399	3	3399	3	0.00
12/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4148	4	4148	4	0.00
12/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4115	4	4115	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4083	4	4083	4	0.00
12/12/2019	R248 On 06-February-20			Bond Future	10.26	89.7243	10.2583	89.7243	94,777.00
12/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	313	0	313	0	0.00
12/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	285	0	285	0	0.00
12/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	299	0	299	0	0.00
12/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	4994	5	4994	5	0.00
12/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	4845	5	4845	5	0.00
12/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	4919	5	4919	5	0.00
12/12/2019	R248 On 07-May-20			Bond Future	10.33	86.9196	10.3319	86.9196	0.00
12/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1160	1	1160	1	0.00
12/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1210	1	1210	1	0.00
12/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1185	1	1185	1	0.00
12/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5776	6	5776	6	0.00
12/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5838	6	5838	6	0.00
12/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5714	6	5714	6	0.00
12/12/2019	R248 On 06-August-20			Bond Future	10.41	88.5156	10.4063	88.5156	0.00
12/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	674	1	674	1	20,640.00
12/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2982	3	2982	3	0.00
12/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	3055	3	3055	3	0.00
12/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	414	0	414	0	3,000.00
12/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	3018	3	3018	3	0.00
12/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4745	5	4745	5	0.00
12/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4700	5	4700	5	0.00
12/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12827	13	12827	13	0.00
12/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4789	5	4789	5	0.00
12/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10661	11	10661	11	0.00
12/12/2019	R248 On 05-November-20			Bond Future	10.48	85.7424	10.4819	85.7424	0.00
12/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	3052	3	3052	3	0.00
12/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3019	3	3019	3	0.00
12/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2987	3	2987	3	0.00
12/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6648	7	6648	7	0.00
12/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6699	7	6699	7	0.00
12/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6597	7	6597	7	0.00