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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	2025 On 01-August-19			Bond Future	137.27	137.2883	137.2719	137.2883	1,622.00
09/05/2019	2025 On 07-November-19			Bond Future	140.11	140.0599	140.1085	140.0599	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
09/05/2019	2025 On 06-February-20			Bond Future	141.40	141.3295	141.4042	141.3295	0.00
09/05/2019	2029 On 01-August-19			Bond Future	104.55	104.9000	104.5539	104.9000	4,180.00
09/05/2019	2029 On 07-November-19			Bond Future	105.62	105.9266	105.6231	105.9266	0.00
09/05/2019	2029 On 06-February-20			Bond Future	107.71	107.9985	107.7080	107.9985	0.00
09/05/2019	2030 On 01-August-19			Bond Future	9.21	91.8302	9.2132	91.8302	45,347.00
09/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	91	0	91	0	2,025.00
09/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1590	1	1590	1	5,400.00
09/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3506	3	3506	3	0.00
09/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3459	3	3459	3	0.00
09/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4592	4	4592	4	0.00
09/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4643	4	4643	4	0.00
09/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	346	0	346	0	5,400.00
09/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1369	1	1369	1	2,025.00
09/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4541	4	4541	4	0.00
09/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1758	2	1758	2	0.00
09/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	490	0	490	0	0.00
09/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1403	2	1403	2	0.00
09/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	348	0	348	0	0.00
09/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3327	4	3327	4	0.00
09/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	364	0	364	0	0.00
09/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	592	1	592	1	4,800.00
09/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3838	4	3838	4	0.00
09/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1767	2	1767	2	0.00
09/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	356	0	356	0	0.00
09/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	579	1	579	1	5,400.00
09/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1547	2	1547	2	0.00
09/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5724	6	5724	6	0.00
09/05/2019	2030 On 07-November-19			Bond Future	9.27	93.6611	9.2709	93.6611	0.00
09/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1883	2	1883	2	5,500.00
09/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3135	3	3135	3	0.00
09/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	742	1	742	1	5,500.00
09/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3172	3	3172	3	0.00
09/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4266	4	4266	4	0.00
09/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3098	3	3098	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
09/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1941	2	1941	2	20,631.00
09/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4013	4	4013	4	0.00
09/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	692	1	692	1	20,631.00
09/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1422	1	1422	1	20,631.00
09/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1883	2	1883	2	0.00
09/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2876	3	2876	3	0.00
09/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	5143	5	5143	5	0.00
09/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1860	2	1860	2	0.00
09/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4996	5	4996	5	0.00
09/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2943	3	2943	3	0.00
09/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1837	2	1837	2	0.00
09/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1321	1	1321	1	5,500.00
09/05/2019	2030 On 06-February-20			Bond Future	9.32	91.4629	9.3200	91.4629	0.00
09/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2422	2	2422	2	0.00
09/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2452	2	2452	2	0.00
09/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2482	2	2482	2	0.00
09/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3455	4	3455	4	0.00
09/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3518	4	3518	4	0.00
09/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3487	4	3487	4	0.00
09/05/2019	2032 On 01-August-19			Bond Future	9.45	93.8743	9.4462	93.8743	41,085.00
09/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4833	5	4833	5	0.00
09/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4778	5	4778	5	0.00
09/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4724	5	4724	5	0.00
09/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	460	1	460	1	0.00
09/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	440	1	440	1	0.00
09/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	450	1	450	1	0.00
09/05/2019	2032 On 07-November-19			Bond Future	9.51	91.5843	9.5093	91.5843	0.00
09/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3504	3	3504	3	0.00
09/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3464	3	3464	3	0.00
09/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3425	3	3425	3	0.00
09/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2127	2	2127	2	0.00
09/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2153	2	2153	2	0.00
09/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2101	2	2101	2	0.00
09/05/2019	2032 On 06-February-20			Bond Future	9.56	93.3557	9.5625	93.3557	0.00

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09/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2759	3	2759	3	0.00
09/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2791	3	2791	3	0.00
09/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2728	3	2728	3	0.00
09/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3949	4	3949	4	0.00
09/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3914	4	3914	4	0.00
09/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3878	4	3878	4	0.00
09/05/2019	2033 On 01-August-19			Bond Future	107.00	107.5635	107.0013	107.5635	6,090.00
09/05/2019	2033 On 07-November-19			Bond Future	108.05	108.5692	108.0462	108.5692	0.00
09/05/2019	2033 On 06-February-20			Bond Future	110.18	110.6927	110.1790	110.6927	0.00
09/05/2019	2037 On 01-August-19			Bond Future	9.78	89.2917	9.7759	89.2917	46,487.00
09/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4522	4	4522	4	0.00
09/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4636	4	4636	4	0.00
09/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4579	4	4579	4	0.00
09/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	713	1	713	1	0.00
09/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	698	1	698	1	0.00
09/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	727	1	727	1	0.00
09/05/2019	2037 On 07-November-19			Bond Future	9.84	91.0720	9.8390	91.0720	0.00
09/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3565	3	3565	3	0.00
09/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3650	3	3650	3	0.00
09/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3607	3	3607	3	0.00
09/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2703	3	2703	3	0.00
09/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2671	3	2671	3	0.00
09/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2735	3	2735	3	0.00
09/05/2019	2037 On 06-February-20			Bond Future	9.89	88.5732	9.8944	88.5732	0.00
09/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2967	3	2967	3	0.00
09/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2933	3	2933	3	0.00
09/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2898	3	2898	3	0.00
09/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4626	5	4626	5	0.00
09/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4668	5	4668	5	0.00
09/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4585	5	4585	5	0.00
09/05/2019	2038 On 01-August-19			Bond Future	124.69	125.3486	124.6883	125.3486	11,598.00
09/05/2019	2038 On 07-November-19			Bond Future	127.26	127.8792	127.2649	127.8792	0.00
09/05/2019	2038 On 06-February-20			Bond Future	128.12	128.7269	128.1236	128.7269	0.00
09/05/2019	2040 On 01-August-19			Bond Future	9.87	92.4035	9.8658	92.4035	28,625.00

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09/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4678	5	4678	5	0.00
09/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4739	5	4739	5	0.00
09/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4800	5	4800	5	0.00
09/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	732	1	732	1	0.00
09/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	763	1	763	1	0.00
09/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	748	1	748	1	0.00
09/05/2019	2040 On 07-November-19			Bond Future	9.93	94.2459	9.9291	94.2459	0.00
09/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3730	4	3730	4	0.00
09/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2766	3	2766	3	1,260.00
09/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1154	1	1154	1	1,260.00
09/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3775	4	3775	4	0.00
09/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3820	4	3820	4	0.00
09/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2849	3	2849	3	0.00
09/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2918	3	2918	3	0.00
09/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3821	4	3821	4	0.00
09/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6481	7	6481	7	0.00
09/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2884	3	2884	3	0.00
09/05/2019	2040 On 06-February-20			Bond Future	9.98	91.5580	9.9849	91.5580	0.00
09/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3110	3	3110	3	0.00
09/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3184	3	3184	3	0.00
09/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3147	3	3147	3	0.00
09/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5058	5	5058	5	0.00
09/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5013	5	5013	5	0.00
09/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5104	5	5104	5	0.00
09/05/2019	2044 On 01-August-19			Bond Future	9.88	89.5703	9.8829	89.5703	38,205.00
09/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4842	5	4842	5	0.00
09/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5719	6	5719	6	0.00
09/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	542	1	542	1	228.00
09/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4903	5	4903	5	0.00
09/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2034	2	2034	2	100.00
09/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4780	5	4780	5	0.00
09/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	483	1	483	1	100.00
09/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1557	2	1557	2	228.00
09/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4120	4	4120	4	0.00

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09/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	977	1	977	1	228.00
09/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	778	1	778	1	0.00
09/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5043	5	5043	5	0.00
09/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	568	1	568	1	100.00
09/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4830	5	4830	5	0.00
09/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2767	3	2767	3	0.00
09/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	747	1	747	1	0.00
09/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2226	2	2226	2	0.00
09/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	762	1	762	1	0.00
09/05/2019	2044 On 07-November-19			Bond Future	9.94	91.3562	9.9435	91.3562	0.00
09/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3880	4	3880	4	0.00
09/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6245	6	6245	6	0.00
09/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3926	4	3926	4	0.00
09/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	887	1	887	1	328.00
09/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2540	2	2540	2	328.00
09/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3834	4	3834	4	0.00
09/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2961	3	2961	3	0.00
09/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7503	8	7503	8	0.00
09/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4250	4	4250	4	0.00
09/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2890	3	2890	3	0.00
09/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2925	3	2925	3	0.00
09/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1682	2	1682	2	328.00
09/05/2019	2044 On 06-February-20			Bond Future	10.00	88.7376	9.9968	88.7376	0.00
09/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3249	3	3249	3	0.00
09/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1171	1	1171	1	328.00
09/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3136	3	3136	3	328.00
09/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3212	3	3212	3	0.00
09/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8048	8	8048	8	0.00
09/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3288	3	3288	3	0.00
09/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5186	5	5186	5	0.00
09/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5092	5	5092	5	0.00
09/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	2005	2	2005	2	328.00
09/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5139	5	5139	5	0.00
09/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5281	5	5281	5	0.00

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09/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9144	9	9144	9	0.00
09/05/2019	2046 On 01-August-19			Bond Future	118.71	119.5281	118.7145	119.5281	12,658.00
09/05/2019	2046 On 07-November-19			Bond Future	119.45	120.2270	119.4530	120.2270	0.00
09/05/2019	2046 On 06-February-20			Bond Future	121.81	122.5786	121.8111	122.5786	0.00
09/05/2019	2050 On 01-August-19			Bond Future	122.56	124.0235	122.5600	124.0235	10,887.00
09/05/2019	2050 On 07-November-19			Bond Future	125.09	126.5272	125.0925	126.5272	0.00
09/05/2019	2050 On 06-February-20			Bond Future	125.73	127.1657	125.7251	127.1657	0.00
09/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	AL37 On 01-August-19			Index Future	644.98	643.6120	644.9790	643.6120	0.00
09/05/2019	AL37 On 07-November-19			Index Future	658.14	656.4390	658.1380	656.4390	0.00
09/05/2019	AL37 On 06-February-20			Index Future	670.98	669.1260	670.9760	669.1260	0.00
09/05/2019	AL7T On 01-August-19			Index Future	746.61	744.3280	746.6090	744.3280	0.00
09/05/2019	AL7T On 07-November-19			Index Future	761.84	759.1620	761.8420	759.1620	0.00
09/05/2019	AL7T On 06-February-20			Index Future	776.70	773.8340	776.7030	773.8340	0.00
09/05/2019	ALBI On 01-August-19			Index Future	673.86	672.1090	673.8550	672.1090	975.00
09/05/2019	ALBI On 07-November-19			Index Future	687.60	685.5040	687.6030	685.5040	0.00
09/05/2019	ALBI On 06-February-20			Index Future	701.02	698.7530	701.0160	698.7530	0.00
09/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2019	ES33 On 01-August-19			Bond Future	10.97	78.1153	10.9669	78.1153	350.00
09/05/2019	ES33 On 07-November-19			Bond Future	11.08	75.8783	11.0816	75.8783	0.00
09/05/2019	ES33 On 06-February-20			Bond Future	11.19	77.3459	11.1873	77.3459	0.00
09/05/2019	ES42 On 01-August-19			Bond Future	11.25	79.7973	11.2504	79.7973	4,919.00
09/05/2019	ES42 On 07-November-19			Bond Future	11.36	77.1219	11.3635	77.1219	0.00
09/05/2019	ES42 On 06-February-20			Bond Future	11.46	78.6142	11.4639	78.6142	0.00
09/05/2019	GOVI On 01-August-19			GOVI	667.05	665.2970	667.0530	665.2970	444.00
09/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	283630	27	283630	27	0.00
09/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	283730	27	283730	27	0.00
09/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	283830	27	283830	27	0.00
09/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 07-November-19			GOVI	680.66	678.5560	680.6620	678.5560	0.00
09/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	77620	6	77620	6	0.00
09/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	77520	6	77520	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	77420	6	77420	6	0.00
09/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 06-February-20			GOVI	693.94	691.6710	693.9400	691.6710	0.00
09/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
09/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	91900	11	91900	11	0.00
09/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	92100	11	92100	11	0.00
09/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	92000	11	92000	11	0.00
09/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2019	IGOV On 01-August-19			Index Future	266.04	266.9560	266.0350	266.9560	815.00
09/05/2019	IGOV On 07-November-19			Index Future	271.53	272.3460	271.5320	272.3460	219.00
09/05/2019	IGOV On 06-February-20			Index Future	276.89	277.6730	276.8910	277.6730	0.00
09/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
09/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
09/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
09/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
09/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
09/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
09/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3300	102.3300	102.3300	0.00
09/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.27	99.2800	99.2700	99.2800	0.00
09/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.03	96.0300	96.0300	96.0300	0.00
09/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1500	95.1500	95.1500	0.00
09/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2300	94.2300	94.2300	0.00
09/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.29	94.2900	94.2900	94.2900	0.00
09/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.40	96.4100	96.4000	96.4100	51.00
09/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.45	96.4700	96.4500	96.4700	0.00
09/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.55	97.5700	97.5500	97.5700	0.00
09/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.39	101.4300	101.3900	101.4300	0.00
09/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.56	102.6200	102.5600	102.6200	0.00
09/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.82	95.9000	95.8200	95.9000	0.00
09/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.82	101.9100	101.8200	101.9100	0.00

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09/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.24	97.3300	97.2400	97.3300	0.00
09/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.50	93.6400	93.5000	93.6400	0.00
09/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.45	90.5800	90.4500	90.5800	0.00
09/05/2019	IS10 On 15-June-26			Interest Rate Swap	89.15	89.2900	89.1500	89.2900	0.00
09/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.30	91.4400	91.3000	91.4400	0.00
09/05/2019	IS10 On 21-December-26			Interest Rate Swap	95.10	95.2500	95.1000	95.2500	0.00
09/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.64	93.8000	93.6400	93.8000	0.00
09/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.71	95.8800	95.7100	95.8800	0.00
09/05/2019	IS10 On 20-September-27			Interest Rate Swap	101.20	101.3900	101.2000	101.3900	0.00
09/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.56	101.7600	101.5600	101.7600	0.00
09/05/2019	IS10 On 22-March-28			Interest Rate Swap	95.01	95.2300	95.0100	95.2300	0.00
09/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.26	102.4800	102.2600	102.4800	0.00
09/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.76	95.9900	95.7600	95.9900	0.00
09/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/05/2019	R023 On 01-August-19			Bond Future	7.68	103.3529	7.6843	103.3529	57,458.00
09/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3756	4	3756	4	0.00
09/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3813	4	3813	4	0.00
09/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3785	4	3785	4	0.00
09/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	14	0	14	0	0.00
09/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	13	0	13	0	0.00
09/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	14	0	14	0	0.00
09/05/2019	R023 On 07-November-19			Bond Future	7.69	101.4806	7.6887	101.4806	0.00
09/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1393	1	1393	1	0.00
09/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1413	1	1413	1	0.00
09/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1433	1	1433	1	0.00
09/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	545	1	545	1	0.00
09/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	553	1	553	1	0.00
09/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	561	1	561	1	0.00
09/05/2019	R023 On 06-February-20			Bond Future	7.67	103.4429	7.6748	103.4429	0.00
09/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	790	1	790	1	0.00

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09/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	818	1	818	1	0.00
09/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	804	1	804	1	0.00
09/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1193	1	1193	1	0.00
09/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1179	1	1179	1	0.00
09/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1205	1	1205	1	0.00
09/05/2019	R035 On 01-August-19			Bond Future	9.67	97.2227	9.6720	97.2227	55,268.00
09/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4775	5	4775	5	0.00
09/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4718	5	4718	5	0.00
09/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4660	4	4660	4	0.00
09/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	620	1	620	1	0.00
09/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	633	1	633	1	0.00
09/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	607	1	607	1	0.00
09/05/2019	R035 On 07-November-19			Bond Future	9.74	94.6576	9.7394	94.6576	0.00
09/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2237	0	2237	0	3,500.00
09/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3566	3	3566	3	0.00
09/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	696	0	696	0	3,500.00
09/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3608	3	3608	3	0.00
09/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3651	3	3651	3	0.00
09/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5146	0	5146	0	0.00
09/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2566	3	2566	3	0.00
09/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2597	3	2597	3	0.00
09/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1723	0	1723	0	3,500.00
09/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3899	0	3899	0	0.00
09/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	7130	0	7130	0	0.00
09/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2535	3	2535	3	0.00
09/05/2019	R035 On 06-February-20			Bond Future	9.80	96.4882	9.7995	96.4882	0.00
09/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3046	3	3046	3	0.00
09/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3012	3	3012	3	0.00
09/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2977	3	2977	3	0.00
09/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4541	5	4541	5	0.00
09/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4459	5	4459	5	0.00
09/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4500	5	4500	5	0.00
09/05/2019	R186 On 01-August-19			Bond Future	8.59	111.1964	8.5926	111.1964	111,851.00
09/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5294	5	5294	5	0.00

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09/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3044	3	3044	3	6,000.00
09/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	629	1	629	1	6,000.00
09/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5395	5	5395	5	0.00
09/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	790	1	790	1	0.00
09/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5345	5	5345	5	0.00
09/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1673	2	1673	2	0.00
09/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3823	4	3823	4	0.00
09/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8139	8	8139	8	0.00
09/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	2017	2	2017	2	0.00
09/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	1059	1	1059	1	6,200.00
09/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	133	0	133	0	0.00
09/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	301	0	301	0	0.00
09/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	136	0	136	0	0.00
09/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	23	0	23	0	6,000.00
09/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	462	1	462	1	0.00
09/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	140	0	140	0	0.00
09/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2323	3	2323	3	0.00
09/05/2019	R186 On 07-November-19			Bond Future	8.64	113.4128	8.6403	113.4128	0.00
09/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2257	2	2257	2	0.00
09/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	2970	3	2970	3	0.00
09/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	963	1	963	1	5,000.00
09/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3043	3	3043	3	0.00
09/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3006	3	3006	3	0.00
09/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1286	1	1286	1	0.00
09/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3272	4	3272	4	0.00
09/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1304	1	1304	1	0.00
09/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1760	2	1760	2	5,000.00
09/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1322	1	1322	1	0.00
09/05/2019	R186 On 06-February-20			Bond Future	8.68	110.2985	8.6760	110.2985	0.00
09/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2080	2	2080	2	0.00
09/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2136	2	2136	2	0.00
09/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2107	2	2107	2	0.00
09/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2735	3	2735	3	0.00
09/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2709	3	2709	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
09/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2761	3	2761	3	0.00
09/05/2019	R197 On 01-August-19			Bond Future	303.87	303.6667	303.8737	303.6667	2,507.00
09/05/2019	R197 On 07-November-19			Bond Future	310.15	309.7969	310.1527	309.7969	0.00
09/05/2019	R197 On 06-February-20			Bond Future	308.63	308.2124	308.6290	308.2124	0.00
09/05/2019	R202 On 01-August-19			Bond Future	239.92	241.0022	239.9226	241.0022	9,346.00
09/05/2019	R202 On 07-November-19			Bond Future	244.88	245.8672	244.8802	245.8672	0.00
09/05/2019	R202 On 06-February-20			Bond Future	245.65	246.6159	245.6526	246.6159	0.00
09/05/2019	R207 On 01-August-19			Bond Future	5.62	101.0482	5.6242	101.0482	4,891.00
09/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	741	1	741	1	0.00
09/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	746	1	746	1	0.00
09/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	750	1	750	1	0.00
09/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R207 On 07-November-19			Bond Future	2.55	103.0624	2.5452	103.0624	0.00
09/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	4	0	4	0	0.00
09/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	5	0	5	0	0.00
09/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	4	0	4	0	0.00
09/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	92	0	92	0	0.00
09/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	90	0	90	0	0.00
09/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	88	0	88	0	0.00
09/05/2019	R208 On 01-August-19			Bond Future	6.52	102.5674	6.5162	102.5674	10,880.00
09/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2515	2	2515	2	0.00
09/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2500	2	2500	2	0.00
09/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2485	2	2485	2	0.00
09/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
09/05/2019	R208 On 07-November-19			Bond Future	6.28	101.2070	6.2775	101.2070	0.00
09/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	815	1	815	1	0.00
09/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	803	1	803	1	0.00
09/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	792	1	792	1	0.00
09/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	82	0	82	0	0.00
09/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	83	0	83	0	0.00

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09/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	81	0	81	0	0.00
09/05/2019	R208 On 06-February-20			Bond Future	5.90	103.1641	5.9019	103.1641	0.00
09/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	406	0	406	0	0.00
09/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	413	0	413	0	0.00
09/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	421	0	421	0	0.00
09/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	162	0	162	0	0.00
09/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	168	0	168	0	0.00
09/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	165	0	165	0	0.00
09/05/2019	R209 On 01-August-19			Bond Future	9.62	74.2539	9.6204	74.2539	87,916.00
09/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3898	4	3898	4	0.00
09/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3995	4	3995	4	0.00
09/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	770	1	770	1	7,560.00
09/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3946	4	3946	4	0.00
09/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2333	2	2333	2	7,560.00
09/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5469	5	5469	5	0.00
09/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	295	0	295	0	7,560.00
09/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	557	1	557	1	0.00
09/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2899	3	2899	3	0.00
09/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1178	1	1178	1	0.00
09/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	568	1	568	1	0.00
09/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	545	1	545	1	0.00
09/05/2019	R209 On 07-November-19			Bond Future	9.68	72.5815	9.6779	72.5815	0.00
09/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3033	3	3033	3	0.00
09/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3106	3	3106	3	0.00
09/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3069	3	3069	3	0.00
09/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2226	2	2226	2	0.00
09/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2200	2	2200	2	0.00
09/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2253	2	2253	2	0.00
09/05/2019	R209 On 06-February-20			Bond Future	9.73	73.9854	9.7265	73.9854	0.00
09/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2550	2	2550	2	0.00
09/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2580	2	2580	2	0.00
09/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2520	2	2520	2	0.00
09/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3983	4	3983	4	0.00
09/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3948	4	3948	4	0.00

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09/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3912	4	3912	4	0.00
09/05/2019	R210 On 01-August-19			Bond Future	192.77	193.3965	192.7719	193.3965	3,142.00
09/05/2019	R210 On 07-November-19			Bond Future	194.16	194.7019	194.1560	194.7019	0.00
09/05/2019	R210 On 06-February-20			Bond Future	197.99	198.5104	197.9887	198.5104	0.00
09/05/2019	R212 On 01-August-19			Bond Future	159.71	159.6008	159.7091	159.6008	6,690.00
09/05/2019	R212 On 07-November-19			Bond Future	163.01	162.8230	163.0094	162.8230	0.00
09/05/2019	R212 On 06-February-20			Bond Future	163.99	163.7683	163.9876	163.7683	0.00
09/05/2019	R213 On 01-August-19			Bond Future	9.32	86.5135	9.3220	86.5135	17,140.00
09/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4375	4	4375	4	0.00
09/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4474	4	4474	4	0.00
09/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4424	4	4424	4	0.00
09/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	420	0	420	0	0.00
09/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	402	0	402	0	0.00
09/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	411	0	411	0	0.00
09/05/2019	R213 On 07-November-19			Bond Future	9.38	84.6862	9.3832	84.6862	0.00
09/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3054	3	3054	3	0.00
09/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3127	3	3127	3	0.00
09/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3091	3	3091	3	0.00
09/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1865	2	1865	2	0.00
09/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1818	2	1818	2	0.00
09/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1841	2	1841	2	0.00
09/05/2019	R213 On 06-February-20			Bond Future	9.44	86.3238	9.4370	86.3238	0.00
09/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2469	2	2469	2	0.00
09/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2439	2	2439	2	0.00
09/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2410	2	2410	2	0.00
09/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3450	4	3450	4	0.00
09/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3482	4	3482	4	0.00
09/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3419	4	3419	4	0.00
09/05/2019	R214 On 01-August-19			Bond Future	9.84	73.0094	9.8363	73.0094	10,672.00
09/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3932	4	3932	4	0.00
09/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3981	4	3981	4	0.00
09/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3883	4	3883	4	0.00
09/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	734	1	734	1	0.00
09/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	721	1	721	1	0.00

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09/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	707	1	707	1	0.00
09/05/2019	R214 On 07-November-19			Bond Future	9.90	71.1666	9.8975	71.1666	0.00
09/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3167	3	3167	3	0.00
09/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3130	3	3130	3	0.00
09/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3205	3	3205	3	0.00
09/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2451	3	2451	3	0.00
09/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2422	3	2422	3	0.00
09/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2394	2	2394	2	0.00
09/05/2019	R214 On 06-February-20			Bond Future	9.95	72.5428	9.9520	72.5428	0.00
09/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2635	3	2635	3	0.00
09/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2697	3	2697	3	0.00
09/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2666	3	2666	3	0.00
09/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4227	4	4227	4	0.00
09/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4190	4	4190	4	0.00
09/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4265	4	4265	4	0.00
09/05/2019	R248 On 01-August-19			Bond Future	9.82	93.3816	9.8154	93.3816	102,934.00
09/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5296	5	5296	5	0.00
09/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5232	5	5232	5	0.00
09/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5168	5	5168	5	0.00
09/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	790	1	790	1	0.00
09/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	806	1	806	1	0.00
09/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	774	1	774	1	0.00
09/05/2019	R248 On 07-November-19			Bond Future	9.88	90.8034	9.8757	90.8034	48.00
09/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4159	4	4159	4	0.00
09/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4110	4	4110	4	0.00
09/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4062	4	4062	4	0.00
09/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2886	3	2886	3	0.00
09/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2922	3	2922	3	0.00
09/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2851	3	2851	3	0.00
09/05/2019	R248 On 06-February-20			Bond Future	9.93	92.5594	9.9292	92.5594	0.00
09/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3346	3	3346	3	0.00
09/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3386	3	3386	3	0.00
09/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3306	3	3306	3	0.00
09/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5195	5	5195	5	0.00

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09/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5292	5	5292	5	0.00
09/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5243	5	5243	5	0.00