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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
10/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	2025 On 01-August-19			Bond Future	137.14	137.2719	137.1441	137.2719	1,622.00
10/05/2019	2025 On 07-November-19			Bond Future	139.98	140.1085	139.9777	140.1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	2025 On 06-February-20			Bond Future	141.27	141.4042	141.2708	141.4042	0.00
10/05/2019	2029 On 01-August-19			Bond Future	104.20	104.5539	104.1994	104.5539	4,180.00
10/05/2019	2029 On 07-November-19			Bond Future	105.26	105.6231	105.2610	105.6231	0.00
10/05/2019	2029 On 06-February-20			Bond Future	107.34	107.7080	107.3386	107.7080	0.00
10/05/2019	2030 On 01-August-19			Bond Future	9.11	92.0813	9.1141	92.0813	45,372.00
10/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	134	0	134	0	2,025.00
10/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1920	2	1920	2	5,400.00
10/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3993	4	3993	4	0.00
10/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3943	3	3943	3	0.00
10/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5125	5	5125	5	0.00
10/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5178	5	5178	5	0.00
10/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	465	0	465	0	5,400.00
10/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1672	1	1672	1	2,025.00
10/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	5072	5	5072	5	0.00
10/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	643	0	643	0	0.00
10/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	2108	2	2108	2	0.00
10/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1129	1	1129	1	0.00
10/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2856	3	2856	3	0.00
10/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	259	0	259	0	0.00
10/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	271	0	271	0	0.00
10/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	452	1	452	1	4,800.00
10/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3334	4	3334	4	0.00
10/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1445	2	1445	2	0.00
10/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	265	0	265	0	0.00
10/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	441	1	441	1	5,400.00
10/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1253	2	1253	2	0.00
10/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5142	6	5142	6	0.00
10/05/2019	2030 On 07-November-19			Bond Future	9.17	93.9607	9.1679	93.9607	0.00
10/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2172	2	2172	2	5,500.00
10/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3520	3	3520	3	0.00
10/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	898	1	898	1	5,500.00
10/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3559	3	3559	3	0.00
10/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4712	4	4712	4	0.00
10/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3481	3	3481	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2235	2	2235	2	20,631.00
10/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4446	4	4446	4	0.00
10/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	841	1	841	1	20,631.00
10/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1219	1	1219	1	20,631.00
10/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1629	2	1629	2	0.00
10/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2532	3	2532	3	0.00
10/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4655	5	4655	5	0.00
10/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1608	2	1608	2	0.00
10/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4515	5	4515	5	0.00
10/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2594	3	2594	3	0.00
10/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1587	2	1587	2	0.00
10/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1130	1	1130	1	5,500.00
10/05/2019	2030 On 06-February-20			Bond Future	9.21	91.7848	9.2130	91.7848	0.00
10/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2725	2	2725	2	0.00
10/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2757	2	2757	2	0.00
10/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2788	2	2788	2	0.00
10/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3113	3	3113	3	0.00
10/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3172	4	3172	4	0.00
10/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3142	3	3142	3	0.00
10/05/2019	2032 On 01-August-19			Bond Future	9.35	94.1418	9.3526	94.1418	41,085.00
10/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5373	5	5373	5	0.00
10/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5316	5	5316	5	0.00
10/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5260	5	5260	5	0.00
10/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	352	0	352	0	0.00
10/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	336	0	336	0	0.00
10/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	344	0	344	0	0.00
10/05/2019	2032 On 07-November-19			Bond Future	9.41	91.9010	9.4122	91.9010	0.00
10/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3900	4	3900	4	0.00
10/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3858	3	3858	3	0.00
10/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3816	3	3816	3	0.00
10/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1863	2	1863	2	0.00
10/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1887	2	1887	2	0.00
10/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1840	2	1840	2	0.00
10/05/2019	2032 On 06-February-20			Bond Future	9.46	93.6944	9.4621	93.6944	0.00

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10/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	3074	3	3074	3	0.00
10/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	3108	3	3108	3	0.00
10/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	3040	3	3040	3	0.00
10/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3592	4	3592	4	0.00
10/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3558	4	3558	4	0.00
10/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3525	4	3525	4	0.00
10/05/2019	2033 On 01-August-19			Bond Future	106.64	107.0013	106.6377	107.0013	6,090.00
10/05/2019	2033 On 07-November-19			Bond Future	107.67	108.0462	107.6749	108.0462	0.00
10/05/2019	2033 On 06-February-20			Bond Future	109.80	110.1790	109.8000	110.1790	0.00
10/05/2019	2037 On 01-August-19			Bond Future	9.66	89.5443	9.6618	89.5443	46,487.00
10/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	5212	5	5212	5	0.00
10/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	5332	5	5332	5	0.00
10/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	5272	5	5272	5	0.00
10/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	529	1	529	1	0.00
10/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	518	1	518	1	0.00
10/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	540	1	540	1	0.00
10/05/2019	2037 On 07-November-19			Bond Future	9.72	91.3721	9.7211	91.3721	0.00
10/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	4077	4	4077	4	0.00
10/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	4168	4	4168	4	0.00
10/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	4122	4	4122	4	0.00
10/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2324	3	2324	3	0.00
10/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2295	3	2295	3	0.00
10/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2352	3	2352	3	0.00
10/05/2019	2037 On 06-February-20			Bond Future	9.77	88.8950	9.7728	88.8950	0.00
10/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3390	3	3390	3	0.00
10/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3352	3	3352	3	0.00
10/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3315	3	3315	3	0.00
10/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4134	5	4134	5	0.00
10/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4173	5	4173	5	0.00
10/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4096	5	4096	5	0.00
10/05/2019	2038 On 01-August-19			Bond Future	124.71	124.6883	124.7077	124.6883	11,598.00
10/05/2019	2038 On 07-November-19			Bond Future	127.28	127.2649	127.2844	127.2649	0.00
10/05/2019	2038 On 06-February-20			Bond Future	128.14	128.1236	128.1431	128.1236	0.00
10/05/2019	2040 On 01-August-19			Bond Future	9.76	92.5886	9.7620	92.5886	28,625.00

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10/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	5349	5	5349	5	0.00
10/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5413	5	5413	5	0.00
10/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5477	5	5477	5	0.00
10/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	553	1	553	1	0.00
10/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	578	1	578	1	0.00
10/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	565	1	565	1	0.00
10/05/2019	2040 On 07-November-19			Bond Future	9.82	94.4786	9.8220	94.4786	0.00
10/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	4225	4	4225	4	0.00
10/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	3183	3	3183	3	1,260.00
10/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1391	1	1391	1	1,260.00
10/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	4274	4	4274	4	0.00
10/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	4322	4	4322	4	0.00
10/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2477	3	2477	3	0.00
10/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2539	3	2539	3	0.00
10/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3364	4	3364	4	0.00
10/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	5845	6	5845	6	0.00
10/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2508	3	2508	3	0.00
10/05/2019	2040 On 06-February-20			Bond Future	9.87	91.8116	9.8744	91.8116	0.00
10/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3513	3	3513	3	0.00
10/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3593	3	3593	3	0.00
10/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3553	3	3553	3	0.00
10/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4573	5	4573	5	0.00
10/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4531	5	4531	5	0.00
10/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4616	5	4616	5	0.00
10/05/2019	2044 On 01-August-19			Bond Future	9.77	89.7561	9.7742	89.7561	41,321.00
10/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5566	5	5566	5	0.00
10/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6487	6	6487	6	0.00
10/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	744	1	744	1	228.00
10/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5631	5	5631	5	0.00
10/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2509	2	2509	2	100.00
10/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5502	5	5502	5	0.00
10/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	670	0	670	0	100.00
10/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1963	2	1963	2	228.00
10/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4800	4	4800	4	0.00

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10/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	740	1	740	1	228.00
10/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	582	1	582	1	0.00
10/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4312	5	4312	5	0.00
10/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	418	1	418	1	100.00
10/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4115	5	4115	5	0.00
10/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2254	3	2254	3	0.00
10/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	557	1	557	1	0.00
10/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1784	2	1784	2	0.00
10/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	569	1	569	1	0.00
10/05/2019	2044 On 07-November-19			Bond Future	9.83	91.5883	9.8313	91.5883	0.00
10/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4418	4	4418	4	0.00
10/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6923	6	6923	6	0.00
10/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4468	4	4468	4	0.00
10/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	1097	1	1097	1	328.00
10/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2960	3	2960	3	328.00
10/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4369	4	4369	4	0.00
10/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2559	3	2559	3	0.00
10/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	6777	8	6777	8	0.00
10/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3735	4	3735	4	0.00
10/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2496	3	2496	3	0.00
10/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2527	3	2527	3	0.00
10/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1423	2	1423	2	328.00
10/05/2019	2044 On 06-February-20			Bond Future	9.88	88.9902	9.8812	88.9902	0.00
10/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1395	1	1395	1	328.00
10/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3689	3	3689	3	0.00
10/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3567	3	3567	3	328.00
10/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3648	3	3648	3	0.00
10/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8751	8	8751	8	0.00
10/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3730	3	3730	3	0.00
10/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4668	5	4668	5	0.00
10/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4581	5	4581	5	0.00
10/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1754	2	1754	2	328.00
10/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4624	5	4624	5	0.00
10/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4757	5	4757	5	0.00

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10/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8413	9	8413	9	0.00
10/05/2019	2046 On 01-August-19			Bond Future	117.62	118.7145	117.6244	118.7145	12,658.00
10/05/2019	2046 On 07-November-19			Bond Future	118.34	119.4530	118.3400	119.4530	0.00
10/05/2019	2046 On 06-February-20			Bond Future	120.68	121.8111	120.6761	121.8111	0.00
10/05/2019	2050 On 01-August-19			Bond Future	121.05	122.5600	121.0540	122.5600	10,887.00
10/05/2019	2050 On 07-November-19			Bond Future	123.56	125.0925	123.5552	125.0925	0.00
10/05/2019	2050 On 06-February-20			Bond Future	124.16	125.7251	124.1572	125.7251	0.00
10/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	AL37 On 01-August-19			Index Future	646.97	644.9790	646.9720	644.9790	0.00
10/05/2019	AL37 On 07-November-19			Index Future	660.17	658.1380	660.1700	658.1380	0.00
10/05/2019	AL37 On 06-February-20			Index Future	673.05	670.9760	673.0460	670.9760	0.00
10/05/2019	AL7T On 01-August-19			Index Future	750.82	746.6090	750.8190	746.6090	0.00
10/05/2019	AL7T On 07-November-19			Index Future	766.14	761.8420	766.1350	761.8420	0.00
10/05/2019	AL7T On 06-February-20			Index Future	781.08	776.7030	781.0790	776.7030	0.00
10/05/2019	ALBI On 01-August-19			Index Future	678.64	673.8550	678.6410	673.8550	975.00
10/05/2019	ALBI On 07-November-19			Index Future	692.49	687.6030	692.4850	687.6030	0.00
10/05/2019	ALBI On 06-February-20			Index Future	705.99	701.0160	705.9920	701.0160	0.00
10/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	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
10/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2019	ES33 On 01-August-19			Bond Future	10.86	78.3140	10.8624	78.3140	350.00
10/05/2019	ES33 On 07-November-19			Bond Future	10.97	76.1170	10.9731	76.1170	0.00
10/05/2019	ES33 On 06-February-20			Bond Future	11.07	77.6025	11.0748	77.6025	0.00
10/05/2019	ES42 On 01-August-19			Bond Future	11.15	79.9503	11.1460	79.9503	4,919.00
10/05/2019	ES42 On 07-November-19			Bond Future	11.26	77.3157	11.2551	77.3157	0.00
10/05/2019	ES42 On 06-February-20			Bond Future	11.35	78.8249	11.3517	78.8249	0.00
10/05/2019	GOVI On 01-August-19			GOVI	671.99	667.0530	671.9940	667.0530	444.00
10/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	333040	28	333040	28	0.00
10/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	333140	28	333140	28	0.00
10/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	333240	28	333240	28	0.00
10/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 07-November-19			GOVI	685.70	680.6620	685.7020	680.6620	0.00
10/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	128020	8	128020	8	0.00
10/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	127920	8	127920	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	127820	8	127820	8	0.00
10/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 06-February-20			GOVI	699.08	693.9400	699.0770	693.9400	0.00
10/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
10/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	40530	9	40530	9	0.00
10/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	40730	9	40730	9	0.00
10/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	40630	9	40630	9	0.00
10/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2019	IGOV On 01-August-19			Index Future	265.13	266.0350	265.1340	266.0350	815.00
10/05/2019	IGOV On 07-November-19			Index Future	270.61	271.5320	270.6110	271.5320	219.00
10/05/2019	IGOV On 06-February-20			Index Future	275.95	276.8910	275.9520	276.8910	0.00
10/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
10/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
10/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
10/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
10/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
10/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7700	98.7600	98.7700	0.00
10/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3300	102.3100	102.3300	0.00
10/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2700	99.2500	99.2700	0.00
10/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.99	96.0300	95.9900	96.0300	0.00
10/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.12	95.1500	95.1200	95.1500	0.00
10/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.21	94.2300	94.2100	94.2300	0.00
10/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.24	94.2900	94.2400	94.2900	0.00
10/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.31	96.4000	96.3100	96.4000	51.00
10/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.32	96.4500	96.3200	96.4500	0.00
10/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.39	97.5500	97.3900	97.5500	0.00
10/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.22	101.3900	101.2200	101.3900	0.00
10/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.38	102.5600	102.3800	102.5600	0.00
10/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.63	95.8200	95.6300	95.8200	0.00
10/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.61	101.8200	101.6100	101.8200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.00	97.2400	97.0000	97.2400	0.00
10/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.11	93.5000	93.1100	93.5000	0.00
10/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.05	90.4500	90.0500	90.4500	0.00
10/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.73	89.1500	88.7300	89.1500	0.00
10/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.87	91.3000	90.8700	91.3000	0.00
10/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.67	95.1000	94.6700	95.1000	0.00
10/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.20	93.6400	93.2000	93.6400	0.00
10/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.26	95.7100	95.2600	95.7100	0.00
10/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.75	101.2000	100.7500	101.2000	0.00
10/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.09	101.5600	101.0900	101.5600	0.00
10/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.51	95.0100	94.5100	95.0100	0.00
10/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.77	102.2600	101.7700	102.2600	0.00
10/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.25	95.7600	95.2500	95.7600	0.00
10/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/05/2019	R023 On 01-August-19			Bond Future	7.59	103.5415	7.5928	103.5415	57,458.00
10/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4033	4	4033	4	0.00
10/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4090	4	4090	4	0.00
10/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4062	4	4062	4	0.00
10/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	9	0	9	0	0.00
10/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	8	0	8	0	0.00
10/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	9	0	9	0	0.00
10/05/2019	R023 On 07-November-19			Bond Future	7.59	101.7208	7.5888	101.7208	0.00
10/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1582	1	1582	1	0.00
10/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1604	1	1604	1	0.00
10/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1625	1	1625	1	0.00
10/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	449	1	449	1	0.00
10/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	456	1	456	1	0.00
10/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	463	1	463	1	0.00
10/05/2019	R023 On 06-February-20			Bond Future	7.57	103.7056	7.5656	103.7056	0.00
10/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	923	1	923	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	954	1	954	1	0.00
10/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	939	1	939	1	0.00
10/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1034	1	1034	1	0.00
10/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1023	1	1023	1	0.00
10/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1046	1	1046	1	0.00
10/05/2019	R035 On 01-August-19			Bond Future	9.56	97.4761	9.5630	97.4761	58,488.00
10/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5450	5	5450	5	0.00
10/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	5389	5	5389	5	0.00
10/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	5329	5	5329	5	0.00
10/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	460	1	460	1	0.00
10/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	470	1	470	1	0.00
10/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	449	1	449	1	0.00
10/05/2019	R035 On 07-November-19			Bond Future	9.63	94.9606	9.6267	94.9606	0.00
10/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	4056	4	4056	4	0.00
10/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	867	1	867	1	3,500.00
10/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2611	2	2611	2	3,500.00
10/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	4102	4	4102	4	0.00
10/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	4148	4	4148	4	0.00
10/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5734	5	5734	5	0.00
10/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2211	3	2211	3	0.00
10/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2239	3	2239	3	0.00
10/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1462	2	1462	2	3,500.00
10/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3424	4	3424	4	0.00
10/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6452	7	6452	7	0.00
10/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2183	3	2183	3	0.00
10/05/2019	R035 On 06-February-20			Bond Future	9.68	96.8137	9.6829	96.8137	0.00
10/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3452	3	3452	3	0.00
10/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3415	3	3415	3	0.00
10/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3378	3	3378	3	0.00
10/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4076	5	4076	5	0.00
10/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4000	4	4000	4	0.00
10/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4038	4	4038	4	0.00
10/05/2019	R186 On 01-August-19			Bond Future	8.50	111.5606	8.4979	111.5606	111,915.00
10/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5798	5	5798	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	805	1	805	1	6,000.00
10/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3473	3	3473	3	6,000.00
10/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5900	5	5900	5	0.00
10/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	995	1	995	1	0.00
10/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1997	2	1997	2	0.00
10/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4287	4	4287	4	0.00
10/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5849	5	5849	5	0.00
10/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8675	8	8675	8	0.00
10/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1679	2	1679	2	0.00
10/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	839	1	839	1	6,200.00
10/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	94	0	94	0	0.00
10/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	96	0	96	0	0.00
10/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	221	0	221	0	0.00
10/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	15	0	15	0	6,000.00
10/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	346	0	346	0	0.00
10/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	99	0	99	0	0.00
10/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1955	2	1955	2	0.00
10/05/2019	R186 On 07-November-19			Bond Future	8.54	113.8373	8.5406	113.8373	0.00
10/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2568	2	2568	2	0.00
10/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3329	3	3329	3	0.00
10/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1148	1	1148	1	5,000.00
10/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3405	3	3405	3	0.00
10/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3367	3	3367	3	0.00
10/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1093	1	1093	1	0.00
10/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2902	3	2902	3	0.00
10/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1109	1	1109	1	0.00
10/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1516	2	1516	2	5,000.00
10/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1125	1	1125	1	0.00
10/05/2019	R186 On 06-February-20			Bond Future	8.57	110.7504	8.5714	110.7504	0.00
10/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2349	2	2349	2	0.00
10/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2409	2	2409	2	0.00
10/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2379	2	2379	2	0.00
10/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2441	3	2441	3	0.00
10/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2417	3	2417	3	0.00

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10/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2465	3	2465	3	0.00
10/05/2019	R197 On 01-August-19			Bond Future	303.30	303.8737	303.2951	303.8737	2,507.00
10/05/2019	R197 On 07-November-19			Bond Future	309.56	310.1527	309.5614	310.1527	0.00
10/05/2019	R197 On 06-February-20			Bond Future	308.03	308.6290	308.0257	308.6290	0.00
10/05/2019	R202 On 01-August-19			Bond Future	239.68	239.9226	239.6830	239.9226	9,334.00
10/05/2019	R202 On 07-November-19			Bond Future	244.63	244.8802	244.6350	244.8802	0.00
10/05/2019	R202 On 06-February-20			Bond Future	245.40	245.6526	245.4023	245.6526	0.00
10/05/2019	R207 On 01-August-19			Bond Future	5.63	101.1013	5.6304	101.1013	4,891.00
10/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	739	1	739	1	0.00
10/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	743	1	743	1	0.00
10/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	747	1	747	1	0.00
10/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R207 On 07-November-19			Bond Future	2.56	103.1646	2.5621	103.1646	0.00
10/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	4	0	4	0	0.00
10/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	4	0	4	0	0.00
10/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	4	0	4	0	0.00
10/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	94	0	94	0	0.00
10/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	93	0	93	0	0.00
10/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	91	0	91	0	0.00
10/05/2019	R208 On 01-August-19			Bond Future	6.48	102.7095	6.4773	102.7095	10,880.00
10/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2575	3	2575	3	0.00
10/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2560	2	2560	2	0.00
10/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2545	2	2545	2	0.00
10/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
10/05/2019	R208 On 07-November-19			Bond Future	6.23	101.4002	6.2309	101.4002	0.00
10/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	865	1	865	1	0.00
10/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	853	1	853	1	0.00
10/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	841	1	841	1	0.00
10/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	71	0	71	0	0.00
10/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	72	0	72	0	0.00

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10/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	70	0	70	0	0.00
10/05/2019	R208 On 06-February-20			Bond Future	5.84	103.3788	5.8449	103.3788	0.00
10/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	446	0	446	0	0.00
10/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	454	0	454	0	0.00
10/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	462	0	462	0	0.00
10/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	141	0	141	0	0.00
10/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	146	0	146	0	0.00
10/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	143	0	143	0	0.00
10/05/2019	R209 On 01-August-19			Bond Future	9.52	74.4652	9.5170	74.4652	87,905.00
10/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4436	4	4436	4	0.00
10/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	991	1	991	1	7,560.00
10/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4539	4	4539	4	0.00
10/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4487	4	4487	4	0.00
10/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2762	2	2762	2	7,560.00
10/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	6068	5	6068	5	0.00
10/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	216	0	216	0	7,560.00
10/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	420	1	420	1	0.00
10/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2443	3	2443	3	0.00
10/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	930	1	930	1	0.00
10/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	430	1	430	1	0.00
10/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	411	1	411	1	0.00
10/05/2019	R209 On 07-November-19			Bond Future	9.57	72.8318	9.5712	72.8318	0.00
10/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3430	3	3430	3	0.00
10/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3508	3	3508	3	0.00
10/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3469	3	3469	3	0.00
10/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1935	2	1935	2	0.00
10/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1911	2	1911	2	0.00
10/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1960	2	1960	2	0.00
10/05/2019	R209 On 06-February-20			Bond Future	9.62	74.2531	9.6167	74.2531	0.00
10/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2875	3	2875	3	0.00
10/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2907	3	2907	3	0.00
10/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2842	3	2842	3	0.00
10/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3602	4	3602	4	0.00
10/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3568	4	3568	4	0.00

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10/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3535	4	3535	4	0.00
10/05/2019	R210 On 01-August-19			Bond Future	192.05	192.7719	192.0470	192.7719	3,142.00
10/05/2019	R210 On 07-November-19			Bond Future	193.42	194.1560	193.4157	194.1560	0.00
10/05/2019	R210 On 06-February-20			Bond Future	197.23	197.9887	197.2333	197.9887	0.00
10/05/2019	R212 On 01-August-19			Bond Future	159.73	159.7091	159.7304	159.7091	6,690.00
10/05/2019	R212 On 07-November-19			Bond Future	163.03	163.0094	163.0307	163.0094	0.00
10/05/2019	R212 On 06-February-20			Bond Future	164.01	163.9876	164.0091	163.9876	0.00
10/05/2019	R213 On 01-August-19			Bond Future	9.22	86.7883	9.2233	86.7883	17,140.00
10/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4889	4	4889	4	0.00
10/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4991	4	4991	4	0.00
10/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4940	4	4940	4	0.00
10/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	318	0	318	0	0.00
10/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	304	0	304	0	0.00
10/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	311	0	311	0	0.00
10/05/2019	R213 On 07-November-19			Bond Future	9.28	85.0065	9.2809	85.0065	0.00
10/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3432	3	3432	3	0.00
10/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3510	3	3510	3	0.00
10/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3471	3	3471	3	0.00
10/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1615	2	1615	2	0.00
10/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1573	2	1573	2	0.00
10/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1593	2	1593	2	0.00
10/05/2019	R213 On 06-February-20			Bond Future	9.33	86.6652	9.3309	86.6652	0.00
10/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2773	2	2773	2	0.00
10/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2741	2	2741	2	0.00
10/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2709	2	2709	2	0.00
10/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3112	3	3112	3	0.00
10/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3141	3	3141	3	0.00
10/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3082	3	3082	3	0.00
10/05/2019	R214 On 01-August-19			Bond Future	9.73	73.1572	9.7329	73.1572	10,672.00
10/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4473	4	4473	4	0.00
10/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4524	4	4524	4	0.00
10/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4421	4	4421	4	0.00
10/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	569	1	569	1	0.00
10/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	558	1	558	1	0.00

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10/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	547	1	547	1	0.00
10/05/2019	R214 On 07-November-19			Bond Future	9.79	71.3509	9.7910	71.3509	0.00
10/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3577	3	3577	3	0.00
10/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3538	3	3538	3	0.00
10/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3617	3	3617	3	0.00
10/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2141	2	2141	2	0.00
10/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2115	2	2115	2	0.00
10/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2089	2	2089	2	0.00
10/05/2019	R214 On 06-February-20			Bond Future	9.84	72.7433	9.8423	72.7433	0.00
10/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2968	3	2968	3	0.00
10/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	3035	3	3035	3	0.00
10/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	3001	3	3001	3	0.00
10/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3831	4	3831	4	0.00
10/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3796	4	3796	4	0.00
10/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	3867	4	3867	4	0.00
10/05/2019	R248 On 01-August-19			Bond Future	9.71	93.6161	9.7121	93.6161	102,934.00
10/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	6016	5	6016	5	0.00
10/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5949	5	5949	5	0.00
10/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5882	5	5882	5	0.00
10/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	601	1	601	1	0.00
10/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	614	1	614	1	0.00
10/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	589	1	589	1	0.00
10/05/2019	R248 On 07-November-19			Bond Future	9.77	91.0853	9.7691	91.0853	48.00
10/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4704	4	4704	4	0.00
10/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4651	4	4651	4	0.00
10/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4600	4	4600	4	0.00
10/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2503	3	2503	3	0.00
10/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2535	3	2535	3	0.00
10/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2471	3	2471	3	0.00
10/05/2019	R248 On 06-February-20			Bond Future	9.82	92.8628	9.8194	92.8628	0.00
10/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3780	3	3780	3	0.00
10/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3823	3	3823	3	0.00
10/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3737	3	3737	3	0.00
10/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4691	5	4691	5	0.00

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10/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4781	5	4781	5	0.00
10/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4735	5	4735	5	0.00