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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	2025 On 01-August-19			Bond Future	135.97	135.9501	135.9716	135.9501	1,622.00
10/06/2019	2025 On 07-November-19			Bond Future	138.73	138.7105	138.7321	138.7105	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
10/06/2019	2025 On 06-February-20			Bond Future	139.97	139.9502	139.9721	139.9502	0.00
10/06/2019	2029 On 01-August-19			Bond Future	103.18	103.1675	103.1838	103.1675	4,132.00
10/06/2019	2029 On 07-November-19			Bond Future	104.18	104.1677	104.1842	104.1677	0.00
10/06/2019	2029 On 06-February-20			Bond Future	106.22	106.2060	106.2226	106.2060	0.00
10/06/2019	2030 On 01-August-19			Bond Future	9.23	91.6688	9.2272	91.6688	53,242.00
10/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	26	0	26	0	2,025.00
10/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1218	1	1218	1	5,400.00
10/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3189	3	3189	3	0.00
10/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3140	3	3140	3	0.00
10/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4328	4	4328	4	0.00
10/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4382	4	4382	4	0.00
10/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	158	0	158	0	5,400.00
10/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1006	1	1006	1	2,025.00
10/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4275	4	4275	4	0.00
10/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	255	0	255	0	0.00
10/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1384	1	1384	1	0.00
10/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	1116	1	1116	1	0.00
10/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	3179	3	3179	3	0.00
10/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	175	0	175	0	0.00
10/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	186	0	186	0	0.00
10/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	360	0	360	0	4,800.00
10/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3739	4	3739	4	0.00
10/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1491	2	1491	2	0.00
10/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	180	0	180	0	0.00
10/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	350	0	350	0	5,400.00
10/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1263	1	1263	1	0.00
10/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5747	6	5747	6	0.00
10/06/2019	2030 On 07-November-19			Bond Future	9.29	93.5063	9.2910	93.5063	0.00
10/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1616	2	1616	2	5,500.00
10/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	2848	3	2848	3	0.00
10/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	560	1	560	1	5,500.00
10/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	2885	3	2885	3	0.00
10/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	3982	4	3982	4	0.00
10/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	2811	3	2811	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
10/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1672	2	1672	2	0.00
10/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	3726	4	3726	4	0.00
10/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	518	0	518	0	0.00
10/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1259	1	1259	1	0.00
10/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1720	2	1720	2	0.00
10/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2730	3	2730	3	0.00
10/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	5091	5	5091	5	0.00
10/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1696	2	1696	2	0.00
10/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4937	5	4937	5	0.00
10/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2799	3	2799	3	0.00
10/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1673	2	1673	2	0.00
10/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1160	1	1160	1	5,500.00
10/06/2019	2030 On 06-February-20			Bond Future	9.34	91.3051	9.3436	91.3051	0.00
10/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2152	2	2152	2	0.00
10/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2180	2	2180	2	0.00
10/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2209	2	2209	2	0.00
10/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3325	4	3325	4	0.00
10/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3390	4	3390	4	0.00
10/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3357	4	3357	4	0.00
10/06/2019	2032 On 01-August-19			Bond Future	9.50	93.4450	9.4966	93.4450	41,446.00
10/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4317	4	4317	4	0.00
10/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4261	4	4261	4	0.00
10/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4205	4	4205	4	0.00
10/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	285	0	285	0	0.00
10/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	269	0	269	0	0.00
10/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	277	0	277	0	0.00
10/06/2019	2032 On 07-November-19			Bond Future	9.57	91.1567	9.5667	91.1567	0.00
10/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3011	3	3011	3	0.00
10/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	2972	3	2972	3	0.00
10/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	2934	3	2934	3	0.00
10/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	2020	2	2020	2	0.00
10/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	2047	2	2047	2	0.00
10/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1993	2	1993	2	0.00
10/06/2019	2032 On 06-February-20			Bond Future	9.62	92.9197	9.6244	92.9197	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
10/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2357	2	2357	2	0.00
10/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2387	2	2387	2	0.00
10/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2327	2	2327	2	0.00
10/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3958	4	3958	4	0.00
10/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3920	4	3920	4	0.00
10/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3883	4	3883	4	0.00
10/06/2019	2033 On 01-August-19			Bond Future	104.36	104.3478	104.3647	104.3478	6,090.00
10/06/2019	2033 On 07-November-19			Bond Future	105.31	105.2970	105.3141	105.2970	0.00
10/06/2019	2033 On 06-February-20			Bond Future	107.37	107.3573	107.3745	107.3573	0.00
10/06/2019	2037 On 01-August-19			Bond Future	9.88	88.2493	9.8803	88.2493	46,825.00
10/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3593	3	3593	3	0.00
10/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	3706	3	3706	3	0.00
10/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	3650	3	3650	3	0.00
10/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	575	1	575	1	0.00
10/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	561	1	561	1	0.00
10/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	590	1	590	1	0.00
10/06/2019	2037 On 07-November-19			Bond Future	9.95	90.0183	9.9514	90.0183	0.00
10/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2738	3	2738	3	0.00
10/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	2816	3	2816	3	0.00
10/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	2777	3	2777	3	0.00
10/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2713	3	2713	3	0.00
10/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2678	3	2678	3	0.00
10/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2748	3	2748	3	0.00
10/06/2019	2037 On 06-February-20			Bond Future	10.01	87.4991	10.0126	87.4991	0.00
10/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2354	2	2354	2	0.00
10/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2323	2	2323	2	0.00
10/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2291	2	2291	2	0.00
10/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4889	5	4889	5	0.00
10/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4934	5	4934	5	0.00
10/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4844	5	4844	5	0.00
10/06/2019	2038 On 01-August-19			Bond Future	121.87	121.8503	121.8706	121.8503	11,677.00
10/06/2019	2038 On 07-November-19			Bond Future	124.34	124.3244	124.3449	124.3244	0.00
10/06/2019	2038 On 06-February-20			Bond Future	125.12	125.0985	125.1193	125.0985	0.00
10/06/2019	2040 On 01-August-19			Bond Future	9.98	91.3212	9.9753	91.3212	36,616.00

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10/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3655	3	3655	3	0.00
10/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3715	3	3715	3	0.00
10/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3775	4	3775	4	0.00
10/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	599	1	599	1	0.00
10/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	631	1	631	1	0.00
10/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	615	1	615	1	0.00
10/06/2019	2040 On 07-November-19			Bond Future	10.05	93.1517	10.0465	93.1517	0.00
10/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2897	3	2897	3	0.00
10/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2032	2	2032	2	1,260.00
10/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	702	1	702	1	1,260.00
10/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	2938	3	2938	3	0.00
10/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	2980	3	2980	3	0.00
10/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2952	3	2952	3	0.00
10/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	3029	3	3029	3	0.00
10/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	4030	4	4030	4	0.00
10/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6973	7	6973	7	0.00
10/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2990	3	2990	3	0.00
10/06/2019	2040 On 06-February-20			Bond Future	10.11	90.4425	10.1081	90.4425	0.00
10/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2436	2	2436	2	0.00
10/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2502	2	2502	2	0.00
10/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2469	2	2469	2	0.00
10/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5359	6	5359	6	0.00
10/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5309	6	5309	6	0.00
10/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5408	6	5408	6	0.00
10/06/2019	2044 On 01-August-19			Bond Future	10.00	88.3742	10.0036	88.3742	43,862.00
10/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3727	3	3727	3	0.00
10/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4597	4	4597	4	0.00
10/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	167	0	167	0	228.00
10/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3788	4	3788	4	0.00
10/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1158	1	1158	1	100.00
10/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3667	3	3667	3	0.00
10/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	141	0	141	0	100.00
10/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	792	1	792	1	228.00
10/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3026	3	3026	3	0.00

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10/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	884	1	884	1	228.00
10/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	665	1	665	1	0.00
10/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5701	6	5701	6	0.00
10/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	446	1	446	1	100.00
10/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5455	6	5455	6	0.00
10/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	3001	3	3001	3	0.00
10/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	631	1	631	1	0.00
10/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2350	3	2350	3	0.00
10/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	648	1	648	1	0.00
10/06/2019	2044 On 07-November-19			Bond Future	10.07	90.1456	10.0721	90.1456	0.00
10/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	2976	3	2976	3	0.00
10/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5201	5	5201	5	0.00
10/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3018	3	3018	3	0.00
10/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	491	0	491	0	328.00
10/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1791	2	1791	2	328.00
10/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2934	3	2934	3	0.00
10/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3114	3	3114	3	0.00
10/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8160	9	8160	9	0.00
10/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4555	5	4555	5	0.00
10/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	3035	3	3035	3	0.00
10/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	3075	3	3075	3	0.00
10/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1691	2	1691	2	328.00
10/06/2019	2044 On 06-February-20			Bond Future	10.13	87.5036	10.1313	87.5036	0.00
10/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	766	1	766	1	328.00
10/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2512	2	2512	2	0.00
10/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2412	2	2412	2	328.00
10/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2479	2	2479	2	0.00
10/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7017	7	7017	7	0.00
10/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2546	2	2546	2	0.00
10/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5543	6	5543	6	0.00
10/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5440	6	5440	6	0.00
10/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2064	2	2064	2	328.00
10/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5491	6	5491	6	0.00
10/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5646	6	5646	6	0.00

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10/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9828	10	9828	10	0.00
10/06/2019	2046 On 01-August-19			Bond Future	115.11	115.3073	115.1130	115.3073	12,658.00
10/06/2019	2046 On 07-November-19			Bond Future	115.73	115.9288	115.7302	115.9288	0.00
10/06/2019	2046 On 06-February-20			Bond Future	117.99	118.1973	117.9947	118.1973	0.00
10/06/2019	2050 On 01-August-19			Bond Future	118.38	118.3569	118.3769	118.3569	10,989.00
10/06/2019	2050 On 07-November-19			Bond Future	120.78	120.7600	120.7801	120.7600	0.00
10/06/2019	2050 On 06-February-20			Bond Future	121.31	121.2863	121.3066	121.2863	0.00
10/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	AL37 On 01-August-19			Index Future	650.50	649.1910	650.5010	649.1910	0.00
10/06/2019	AL37 On 07-November-19			Index Future	663.53	662.2010	663.5330	662.2010	0.00
10/06/2019	AL37 On 06-February-20			Index Future	676.36	675.0020	676.3570	675.0020	0.00
10/06/2019	AL7T On 01-August-19			Index Future	749.28	746.7650	749.2800	746.7650	0.00
10/06/2019	AL7T On 07-November-19			Index Future	764.29	761.7310	764.2910	761.7310	0.00
10/06/2019	AL7T On 06-February-20			Index Future	779.06	776.4560	779.0620	776.4560	0.00
10/06/2019	ALBI On 01-August-19			Index Future	671.53	668.9900	671.5300	668.9900	973.00
10/06/2019	ALBI On 07-November-19			Index Future	684.98	682.3970	684.9830	682.3970	0.00
10/06/2019	ALBI On 06-February-20			Index Future	698.22	695.5880	698.2210	695.5880	0.00
10/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	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
10/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2019	ES33 On 01-August-19			Bond Future	11.04	77.5131	11.0437	77.5131	350.00
10/06/2019	ES33 On 07-November-19			Bond Future	11.17	75.2723	11.1662	75.2723	0.00
10/06/2019	ES33 On 06-February-20			Bond Future	11.28	76.7281	11.2775	76.7281	0.00
10/06/2019	ES42 On 01-August-19			Bond Future	11.33	79.1370	11.3275	79.1370	4,919.00
10/06/2019	ES42 On 07-November-19			Bond Future	11.45	76.4573	11.4482	76.4573	0.00
10/06/2019	ES42 On 06-February-20			Bond Future	11.55	77.9364	11.5536	77.9364	0.00
10/06/2019	GOVI On 01-August-19			GOVI	664.46	661.8260	664.4580	661.8260	439.00
10/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	257680	23	257680	23	0.00
10/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	257780	23	257780	23	0.00
10/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	257880	23	257880	23	0.00
10/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 07-November-19			GOVI	677.77	675.0890	677.7700	675.0890	0.00
10/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	48700	2	48700	2	0.00
10/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	48600	2	48600	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	48500	2	48500	2	0.00
10/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 06-February-20			GOVI	690.87	688.1390	690.8680	688.1390	0.00
10/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
10/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	122620	15	122620	15	0.00
10/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	122820	15	122820	15	0.00
10/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	122720	15	122720	15	0.00
10/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2019	IGOV On 01-August-19			Index Future	262.03	261.9980	262.0250	261.9980	815.00
10/06/2019	IGOV On 07-November-19			Index Future	267.34	267.3170	267.3430	267.3170	218.00
10/06/2019	IGOV On 06-February-20			Index Future	272.57	272.5470	272.5720	272.5470	0.00
10/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
10/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8600	99.8500	99.8600	0.00
10/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
10/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
10/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7200	102.7100	102.7200	0.00
10/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5900	98.5700	98.5900	0.00
10/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0300	102.0000	102.0300	0.00
10/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.83	98.8700	98.8300	98.8700	0.00
10/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.48	95.5300	95.4800	95.5300	0.00
10/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5700	94.5100	94.5700	0.00
10/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.50	93.6000	93.5000	93.6000	0.00
10/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.5700	93.4600	93.5700	0.00
10/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.47	95.5800	95.4700	95.5800	51.00
10/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.43	95.5400	95.4300	95.5400	0.00
10/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.44	96.5600	96.4400	96.5600	0.00
10/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.23	100.3600	100.2300	100.3600	0.00
10/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.35	101.5000	101.3500	101.5000	0.00
10/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.52	94.6900	94.5200	94.6900	0.00
10/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.49	100.6800	100.4900	100.6800	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
10/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.82	96.0300	95.8200	96.0300	0.00
10/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.73	92.0100	91.7300	92.0100	0.00
10/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.62	88.9200	88.6200	88.9200	0.00
10/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.29	87.6000	87.2900	87.6000	0.00
10/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.44	89.7600	89.4400	89.7600	0.00
10/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.27	93.5800	93.2700	93.5800	0.00
10/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.78	92.0900	91.7800	92.0900	0.00
10/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.86	94.1700	93.8600	94.1700	0.00
10/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.38	99.6800	99.3800	99.6800	0.00
10/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.72	100.0200	99.7200	100.0200	0.00
10/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.09	93.4000	93.0900	93.4000	0.00
10/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.40	100.7000	100.4000	100.7000	0.00
10/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.82	94.1400	93.8200	94.1400	0.00
10/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/06/2019	R023 On 01-August-19			Bond Future	7.41	104.2027	7.4124	104.2027	55,899.00
10/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4583	4	4583	4	0.00
10/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4641	4	4641	4	0.00
10/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4612	4	4612	4	0.00
10/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	1	0	1	0	0.00
10/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	1	0	1	0	0.00
10/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	1	0	1	0	0.00
10/06/2019	R023 On 07-November-19			Bond Future	7.40	102.3584	7.4045	102.3584	0.00
10/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1930	2	1930	2	0.00
10/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1954	2	1954	2	0.00
10/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1978	2	1978	2	0.00
10/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	269	0	269	0	0.00
10/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	273	0	273	0	0.00
10/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	278	0	278	0	0.00
10/06/2019	R023 On 06-February-20			Bond Future	7.37	104.3377	7.3707	104.3377	0.00
10/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1150	1	1150	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
10/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1185	1	1185	1	0.00
10/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1167	1	1167	1	0.00
10/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	737	1	737	1	0.00
10/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	728	1	728	1	0.00
10/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	747	1	747	1	0.00
10/06/2019	R035 On 01-August-19			Bond Future	9.79	96.1367	9.7883	96.1367	65,619.00
10/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	3787	3	3787	3	0.00
10/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	3730	3	3730	3	0.00
10/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	3673	3	3673	3	0.00
10/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	509	1	509	1	0.00
10/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	523	1	523	1	0.00
10/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	495	1	495	1	0.00
10/06/2019	R035 On 07-November-19			Bond Future	9.86	93.5600	9.8646	93.5600	0.00
10/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	2766	3	2766	3	0.00
10/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	379	0	379	0	3,500.00
10/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1587	1	1587	1	3,500.00
10/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	2805	3	2805	3	0.00
10/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	2844	3	2844	3	0.00
10/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4247	4	4247	4	0.00
10/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2692	3	2692	3	0.00
10/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2726	3	2726	3	0.00
10/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1753	2	1753	2	3,500.00
10/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	4178	5	4178	5	0.00
10/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7742	8	7742	8	0.00
10/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2657	3	2657	3	0.00
10/06/2019	R035 On 06-February-20			Bond Future	9.93	95.3692	9.9312	95.3692	0.00
10/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2394	2	2394	2	0.00
10/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2363	2	2363	2	0.00
10/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2332	2	2332	2	0.00
10/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4859	5	4859	5	0.00
10/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4770	5	4770	5	0.00
10/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4815	5	4815	5	0.00
10/06/2019	R186 On 01-August-19			Bond Future	8.44	112.1081	8.4351	112.1081	122,577.00
10/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6089	6	6089	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
10/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	697	1	697	1	6,000.00
10/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3641	3	3641	3	6,000.00
10/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6194	6	6194	6	0.00
10/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	898	1	898	1	0.00
10/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6141	6	6141	6	0.00
10/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4512	4	4512	4	0.00
10/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2007	2	2007	2	0.00
10/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9025	9	9025	9	0.00
10/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1429	1	1429	1	0.00
10/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1218	1	1218	1	0.00
10/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	486	1	486	1	3,100.00
10/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	24	0	24	0	0.00
10/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	83	0	83	0	0.00
10/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	25	0	25	0	0.00
10/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	1	0	1	0	6,000.00
10/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	766	1	766	1	3,100.00
10/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	151	0	151	0	0.00
10/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1484	2	1484	2	0.00
10/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	26	0	26	0	0.00
10/06/2019	R186 On 07-November-19			Bond Future	8.48	114.3547	8.4818	114.3547	0.00
10/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2653	2	2653	2	0.00
10/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3465	3	3465	3	0.00
10/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1167	1	1167	1	5,000.00
10/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3546	3	3546	3	0.00
10/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3505	3	3505	3	0.00
10/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	905	1	905	1	0.00
10/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2591	3	2591	3	0.00
10/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	918	1	918	1	0.00
10/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1271	1	1271	1	5,000.00
10/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	932	1	932	1	0.00
10/06/2019	R186 On 06-February-20			Bond Future	8.51	111.2582	8.5132	111.2582	0.00
10/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2394	2	2394	2	0.00
10/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2457	2	2457	2	0.00
10/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2425	2	2425	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2171	2	2171	2	0.00
10/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2148	2	2148	2	0.00
10/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2194	2	2194	2	0.00
10/06/2019	R197 On 01-August-19			Bond Future	302.81	303.1262	302.8068	303.1262	2,507.00
10/06/2019	R197 On 07-November-19			Bond Future	308.95	309.2806	308.9541	309.2806	0.00
10/06/2019	R197 On 06-February-20			Bond Future	307.33	307.6678	307.3344	307.6678	0.00
10/06/2019	R202 On 01-August-19			Bond Future	235.70	235.6621	235.7002	235.6621	9,469.00
10/06/2019	R202 On 07-November-19			Bond Future	240.49	240.4467	240.4851	240.4467	0.00
10/06/2019	R202 On 06-February-20			Bond Future	241.12	241.0805	241.1191	241.0805	0.00
10/06/2019	R207 On 01-August-19			Bond Future	5.98	100.9469	5.9828	100.9469	4,891.00
10/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	585	1	585	1	0.00
10/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	589	1	589	1	0.00
10/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	593	1	593	1	0.00
10/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 07-November-19			Bond Future	3.64	102.9701	3.6414	102.9701	0.00
10/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
10/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	284	0	284	0	0.00
10/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	283	0	283	0	0.00
10/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	281	0	281	0	0.00
10/06/2019	R208 On 01-August-19			Bond Future	6.44	102.8228	6.4443	102.8228	10,880.00
10/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2626	3	2626	3	0.00
10/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2611	3	2611	3	0.00
10/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2596	3	2596	3	0.00
10/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
10/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4789	6.2192	101.4789	0.00
10/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	865	1	865	1	0.00
10/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	854	1	854	1	0.00
10/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	842	1	842	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
10/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	56	0	56	0	0.00
10/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	57	0	57	0	0.00
10/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	55	0	55	0	0.00
10/06/2019	R208 On 06-February-20			Bond Future	5.85	103.4413	5.8469	103.4413	0.00
10/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	451	0	451	0	0.00
10/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	459	0	459	0	0.00
10/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	468	0	468	0	0.00
10/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	149	0	149	0	0.00
10/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	154	0	154	0	0.00
10/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	151	0	151	0	0.00
10/06/2019	R209 On 01-August-19			Bond Future	9.74	73.3069	9.7387	73.3069	89,136.00
10/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3038	3	3038	3	0.00
10/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3134	3	3134	3	0.00
10/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	322	0	322	0	7,560.00
10/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3086	3	3086	3	0.00
10/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1549	1	1549	1	7,560.00
10/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4612	4	4612	4	0.00
10/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	202	0	202	0	7,560.00
10/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	460	1	460	1	0.00
10/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	3215	4	3215	4	0.00
10/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1158	1	1158	1	0.00
10/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	472	1	472	1	0.00
10/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	448	1	448	1	0.00
10/06/2019	R209 On 07-November-19			Bond Future	9.80	71.6236	9.8042	71.6236	0.00
10/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2358	2	2358	2	0.00
10/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2424	2	2424	2	0.00
10/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2391	2	2391	2	0.00
10/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2354	3	2354	3	0.00
10/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2324	3	2324	3	0.00
10/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2384	3	2384	3	0.00
10/06/2019	R209 On 06-February-20			Bond Future	9.86	73.0089	9.8586	73.0089	0.00
10/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	1985	2	1985	2	0.00
10/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2012	2	2012	2	0.00
10/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	1958	2	1958	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4256	5	4256	5	0.00
10/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4217	4	4217	4	0.00
10/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4179	4	4179	4	0.00
10/06/2019	R210 On 01-August-19			Bond Future	190.49	190.4569	190.4872	190.4569	2,142.00
10/06/2019	R210 On 07-November-19			Bond Future	191.75	191.7170	191.7474	191.7170	0.00
10/06/2019	R210 On 06-February-20			Bond Future	195.50	195.4683	195.4992	195.4683	0.00
10/06/2019	R212 On 01-August-19			Bond Future	159.89	159.8657	159.8887	159.8657	6,690.00
10/06/2019	R212 On 07-November-19			Bond Future	163.13	163.1117	163.1348	163.1117	0.00
10/06/2019	R212 On 06-February-20			Bond Future	164.08	164.0570	164.0803	164.0570	0.00
10/06/2019	R213 On 01-August-19			Bond Future	9.35	86.2731	9.3535	86.2731	17,378.00
10/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	3998	4	3998	4	0.00
10/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4101	4	4101	4	0.00
10/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4050	4	4050	4	0.00
10/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	239	0	239	0	0.00
10/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	225	0	225	0	0.00
10/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	232	0	232	0	0.00
10/06/2019	R213 On 07-November-19			Bond Future	9.42	84.4501	9.4211	84.4501	0.00
10/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2708	3	2708	3	0.00
10/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	2780	3	2780	3	0.00
10/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2744	3	2744	3	0.00
10/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1749	2	1749	2	0.00
10/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1702	2	1702	2	0.00
10/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1725	2	1725	2	0.00
10/06/2019	R213 On 06-February-20			Bond Future	9.48	86.0831	9.4787	86.0831	0.00
10/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2151	2	2151	2	0.00
10/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2122	2	2122	2	0.00
10/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2094	2	2094	2	0.00
10/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3383	4	3383	4	0.00
10/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3416	4	3416	4	0.00
10/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3351	4	3351	4	0.00
10/06/2019	R214 On 01-August-19			Bond Future	9.96	72.0270	9.9593	72.0270	10,625.00
10/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3008	3	3008	3	0.00
10/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3056	3	3056	3	0.00
10/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	2961	3	2961	3	0.00

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10/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	635	1	635	1	0.00
10/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	620	1	620	1	0.00
10/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	605	1	605	1	0.00
10/06/2019	R214 On 07-November-19			Bond Future	10.03	70.1722	10.0284	70.1722	0.00
10/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2432	2	2432	2	0.00
10/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2398	2	2398	2	0.00
10/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2466	2	2466	2	0.00
10/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2584	3	2584	3	0.00
10/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2552	3	2552	3	0.00
10/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2521	3	2521	3	0.00
10/06/2019	R214 On 06-February-20			Bond Future	10.09	71.5292	10.0886	71.5292	0.00
10/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2039	2	2039	2	0.00
10/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2095	2	2095	2	0.00
10/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2067	2	2067	2	0.00
10/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4523	5	4523	5	0.00
10/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4482	5	4482	5	0.00
10/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4564	5	4564	5	0.00
10/06/2019	R248 On 01-August-19			Bond Future	9.96	91.9463	9.9643	91.9463	102,651.00
10/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	3944	4	3944	4	0.00
10/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	3882	4	3882	4	0.00
10/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3821	4	3821	4	0.00
10/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	717	1	717	1	0.00
10/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	735	1	735	1	0.00
10/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	699	1	699	1	0.00
10/06/2019	R248 On 07-November-19			Bond Future	10.03	89.3489	10.0333	89.3489	48.00
10/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3076	3	3076	3	0.00
10/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3032	3	3032	3	0.00
10/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	2989	3	2989	3	0.00
10/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3144	3	3144	3	0.00
10/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3184	3	3184	3	0.00
10/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3103	3	3103	3	0.00
10/06/2019	R248 On 06-February-20			Bond Future	10.09	91.0768	10.0935	91.0768	0.00
10/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2479	2	2479	2	0.00
10/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2514	2	2514	2	0.00

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10/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2444	2	2444	2	0.00
10/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5701	6	5701	6	0.00
10/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5808	6	5808	6	0.00
10/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5754	6	5754	6	0.00