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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	2025 On 01-August-19			Bond Future	135.65	135.6529	135.6529	135.6529	0.00
06/08/2019	2025 On 07-November-19			Bond Future	138.23	138.2093	138.2269	138.2093	1,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2019	2025 On 06-February-20			Bond Future	139.28	139.2112	139.2765	139.2112	0.00
06/08/2019	2025 On 07-May-20			Bond Future	141.90	141.7439	141.8950	141.7439	0.00
06/08/2019	2029 On 01-August-19			Bond Future	102.20	102.1971	102.1971	102.1971	0.00
06/08/2019	2029 On 07-November-19			Bond Future	102.98	102.9673	102.9826	102.9673	4,260.00
06/08/2019	2029 On 06-February-20			Bond Future	104.86	104.8118	104.8627	104.8118	0.00
06/08/2019	2029 On 07-May-20			Bond Future	105.72	105.6063	105.7215	105.6063	0.00
06/08/2019	2030 On 01-August-19			Bond Future	9.02	93.3039	9.0200	93.3039	0.00
06/08/2019	2030 On 07-November-19			Bond Future	9.11	94.6213	9.1058	94.6213	69,850.00
06/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3092	3	3092	3	0.00
06/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1606	1	1606	1	5,500.00
06/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	440	0	440	0	5,500.00
06/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3137	3	3137	3	0.00
06/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4422	4	4422	4	0.00
06/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3048	3	3048	3	0.00
06/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4126	4	4126	4	0.00
06/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1159	1	1159	1	0.00
06/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	397	0	397	0	0.00
06/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1671	1	1671	1	0.00
06/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1583	2	1583	2	0.00
06/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2139	2	2139	2	5,000.00
06/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	512	1	512	1	0.00
06/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	810	1	810	1	0.00
06/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3824	4	3824	4	0.00
06/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1642	2	1642	2	0.00
06/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	794	1	794	1	0.00
06/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3670	4	3670	4	0.00
06/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	778	1	778	1	0.00
06/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	453	1	453	1	5,500.00
06/08/2019	2030 On 06-February-20			Bond Future	9.17	92.2850	9.1717	92.2850	0.00
06/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1894	2	1894	2	5,820.00
06/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2319	2	2319	2	0.00
06/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	603	1	603	1	5,820.00
06/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2351	2	2351	2	0.00
06/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2384	2	2384	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
06/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2455	3	2455	3	0.00
06/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2513	3	2513	3	0.00
06/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5488	6	5488	6	0.00
06/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2484	3	2484	3	0.00
06/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2953	3	2953	3	0.00
06/08/2019	2030 On 07-May-20			Bond Future	9.23	93.9425	9.2348	93.9425	0.00
06/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1633	1	1633	1	0.00
06/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1609	1	1609	1	0.00
06/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1584	1	1584	1	0.00
06/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4328	5	4328	5	0.00
06/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4366	5	4366	5	0.00
06/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4291	5	4291	5	0.00
06/08/2019	2032 On 01-August-19			Bond Future	9.38	94.6309	9.3750	94.6309	0.00
06/08/2019	2032 On 07-November-19			Bond Future	9.47	91.8848	9.4690	91.8848	50,428.00
06/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2787	3	2787	3	0.00
06/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2743	3	2743	3	0.00
06/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2699	3	2699	3	0.00
06/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1133	1	1133	1	0.00
06/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1156	1	1156	1	0.00
06/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1111	1	1111	1	0.00
06/08/2019	2032 On 06-February-20			Bond Future	9.54	93.5085	9.5416	93.5085	0.00
06/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2167	2	2167	2	0.00
06/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2199	2	2199	2	0.00
06/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2136	2	2136	2	0.00
06/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3218	3	3218	3	0.00
06/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3182	3	3182	3	0.00
06/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3146	3	3146	3	0.00
06/08/2019	2032 On 07-May-20			Bond Future	9.61	91.0288	9.6100	91.0288	0.00
06/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1954	2	1954	2	0.00
06/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2007	2	2007	2	0.00
06/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1980	2	1980	2	0.00
06/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4850	5	4850	5	0.00
06/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4808	5	4808	5	0.00
06/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4892	5	4892	5	0.00

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06/08/2019	2033 On 01-August-19			Bond Future	103.03	103.0298	103.0298	103.0298	0.00
06/08/2019	2033 On 07-November-19			Bond Future	103.97	103.9516	103.9679	103.9516	6,140.00
06/08/2019	2033 On 06-February-20			Bond Future	105.87	105.8137	105.8659	105.8137	0.00
06/08/2019	2033 On 07-May-20			Bond Future	106.66	106.5437	106.6606	106.5437	0.00
06/08/2019	2037 On 01-August-19			Bond Future	9.77	89.6272	9.7650	89.6272	0.00
06/08/2019	2037 On 07-November-19			Bond Future	9.82	91.1766	9.8229	91.1766	62,399.00
06/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2598	2	2598	2	0.00
06/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2688	3	2688	3	0.00
06/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2643	2	2643	2	0.00
06/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1617	2	1617	2	0.00
06/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1588	2	1588	2	0.00
06/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1647	2	1647	2	0.00
06/08/2019	2037 On 06-February-20			Bond Future	9.90	88.5289	9.8961	88.5289	0.00
06/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2223	2	2223	2	0.00
06/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2189	2	2189	2	0.00
06/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2155	2	2155	2	0.00
06/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3895	4	3895	4	0.00
06/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3938	4	3938	4	0.00
06/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3853	4	3853	4	0.00
06/08/2019	2037 On 07-May-20			Bond Future	9.97	90.1188	9.9669	90.1188	0.00
06/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2414	2	2414	2	0.00
06/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2446	2	2446	2	0.00
06/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2478	2	2478	2	0.00
06/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5156	5	5156	5	0.00
06/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5246	6	5246	6	0.00
06/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5201	5	5201	5	0.00
06/08/2019	2038 On 01-August-19			Bond Future	119.67	119.6670	119.6670	119.6670	0.00
06/08/2019	2038 On 07-November-19			Bond Future	122.15	122.1333	122.1532	122.1333	21,624.00
06/08/2019	2038 On 06-February-20			Bond Future	122.73	122.6630	122.7251	122.6630	0.00
06/08/2019	2038 On 07-May-20			Bond Future	125.03	124.8946	125.0324	124.8946	0.00
06/08/2019	2040 On 01-August-19			Bond Future	9.89	92.4310	9.8850	92.4310	0.00
06/08/2019	2040 On 07-November-19			Bond Future	9.94	94.1065	9.9435	94.1065	44,699.00
06/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2551	2	2551	2	0.00
06/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2597	2	2597	2	0.00

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06/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1605	2	1605	2	1,260.00
06/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	334	0	334	0	1,260.00
06/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2643	3	2643	3	0.00
06/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1789	2	1789	2	0.00
06/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1856	2	1856	2	0.00
06/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2777	3	2777	3	0.00
06/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5778	6	5778	6	0.00
06/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1822	2	1822	2	0.00
06/08/2019	2040 On 06-February-20			Bond Future	10.02	91.2601	10.0174	91.2601	0.00
06/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2211	2	2211	2	0.00
06/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2281	2	2281	2	0.00
06/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2246	2	2246	2	0.00
06/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4417	5	4417	5	0.00
06/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4369	5	4369	5	0.00
06/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4465	5	4465	5	0.00
06/08/2019	2040 On 07-May-20			Bond Future	10.09	92.8990	10.0887	92.8990	0.00
06/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2769	3	2769	3	0.00
06/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2734	3	2734	3	0.00
06/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2700	3	2700	3	0.00
06/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5593	6	5593	6	0.00
06/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5497	6	5497	6	0.00
06/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5545	6	5545	6	0.00
06/08/2019	2044 On 01-August-19			Bond Future	9.96	89.1567	9.9550	89.1567	0.00
06/08/2019	2044 On 07-November-19			Bond Future	10.00	90.8534	10.0015	90.8534	37,706.00
06/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2482	2	2482	2	0.00
06/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4944	5	4944	5	0.00
06/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2437	2	2437	2	0.00
06/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2528	2	2528	2	0.00
06/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	169	0	169	0	328.00
06/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1250	1	1250	1	328.00
06/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2041	2	2041	2	0.00
06/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7263	8	7263	8	0.00
06/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1970	2	1970	2	0.00
06/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3439	4	3439	4	0.00

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06/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2005	2	2005	2	0.00
06/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	858	1	858	1	328.00
06/08/2019	2044 On 06-February-20			Bond Future	10.07	88.0747	10.0733	88.0747	0.00
06/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2183	2	2183	2	0.00
06/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	504	0	504	0	328.00
06/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2082	2	2082	2	328.00
06/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2150	2	2150	2	0.00
06/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6921	7	6921	7	0.00
06/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2218	2	2218	2	0.00
06/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4747	5	4747	5	0.00
06/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4645	5	4645	5	0.00
06/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1501	2	1501	2	328.00
06/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4696	5	4696	5	0.00
06/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4849	5	4849	5	0.00
06/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9100	9	9100	9	0.00
06/08/2019	2044 On 07-May-20			Bond Future	10.14	89.6565	10.1426	89.6565	0.00
06/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2690	3	2690	3	0.00
06/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2761	3	2761	3	0.00
06/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1155	1	1155	1	556.00
06/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2725	3	2725	3	0.00
06/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3127	3	3127	3	556.00
06/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8364	8	8364	8	0.00
06/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1797	2	1797	2	556.00
06/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5536	6	5536	6	0.00
06/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8710	9	8710	9	0.00
06/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5019	5	5019	5	0.00
06/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5585	6	5585	6	0.00
06/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5487	6	5487	6	0.00
06/08/2019	2046 On 01-August-19			Bond Future	113.06	113.0588	113.0588	113.0588	0.00
06/08/2019	2046 On 07-November-19			Bond Future	113.10	113.0828	113.1022	113.0828	17,994.00
06/08/2019	2046 On 06-February-20			Bond Future	115.17	115.1084	115.1670	115.1084	0.00
06/08/2019	2046 On 07-May-20			Bond Future	115.58	115.4547	115.5838	115.4547	0.00
06/08/2019	2050 On 01-August-19			Bond Future	116.32	116.3198	116.3198	116.3198	0.00
06/08/2019	2050 On 07-November-19			Bond Future	118.20	118.1848	118.2046	118.1848	12,776.00

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06/08/2019	2050 On 06-February-20			Bond Future	118.53	118.4666	118.5269	118.4666	0.00
06/08/2019	2050 On 07-May-20			Bond Future	120.76	120.6219	120.7556	120.6219	0.00
06/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	AL37 On 07-November-19			Index Future	662.71	661.2380	662.7130	661.2380	0.00
06/08/2019	AL37 On 06-February-20			Index Future	674.65	672.9250	674.6530	672.9250	0.00
06/08/2019	AL37 On 07-May-20			Index Future	687.18	685.0130	687.1800	685.0130	0.00
06/08/2019	AL7T On 07-November-19			Index Future	768.67	766.0700	768.6730	766.0700	120.00
06/08/2019	AL7T On 06-February-20			Index Future	782.52	779.6110	782.5210	779.6110	0.00
06/08/2019	AL7T On 07-May-20			Index Future	797.05	793.6150	797.0520	793.6150	0.00
06/08/2019	ALBI On 07-November-19			Index Future	688.57	686.6590	688.5700	686.6590	226.00
06/08/2019	ALBI On 06-February-20			Index Future	700.98	698.7960	700.9750	698.7960	0.00
06/08/2019	ALBI On 07-May-20			Index Future	713.99	711.3490	713.9910	711.3490	0.00
06/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2019	ES33 On 01-August-19			Bond Future	10.90	78.7324	10.8950	78.7324	0.00
06/08/2019	ES33 On 07-November-19			Bond Future	11.01	76.2943	11.0057	76.2943	350.00
06/08/2019	ES33 On 06-February-20			Bond Future	11.13	77.6425	11.1290	77.6425	0.00
06/08/2019	ES33 On 07-May-20			Bond Future	11.25	75.2440	11.2469	75.2440	0.00
06/08/2019	ES42 On 01-August-19			Bond Future	11.25	79.9527	11.2500	79.9527	0.00
06/08/2019	ES42 On 07-November-19			Bond Future	11.35	77.1816	11.3502	77.1816	4,919.00
06/08/2019	ES42 On 06-February-20			Bond Future	11.47	78.5454	11.4683	78.5454	0.00
06/08/2019	ES42 On 07-May-20			Bond Future	11.59	75.6919	11.5862	75.6919	0.00
06/08/2019	GOVI On 07-November-19			GOVI	681.64	679.6790	681.6350	679.6790	1,171.00
06/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	87350	7	87350	7	0.00
06/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	87250	7	87250	7	0.00
06/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	87150	7	87150	7	0.00
06/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 06-February-20			GOVI	693.92	691.6920	693.9150	691.6920	0.00
06/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	92150	11	92150	11	0.00
06/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	92350	11	92350	11	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
06/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	92250	11	92250	11	0.00
06/08/2019	GOVI On 07-May-20			GOVI	706.80	704.1170	706.8010	704.1170	0.00
06/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	131990	16	131990	16	0.00
06/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	131790	16	131790	16	0.00
06/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	131890	16	131890	16	0.00
06/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2019	IGOV On 07-November-19			Index Future	264.61	264.7250	264.6050	264.7250	1,016.00
06/08/2019	IGOV On 06-February-20			Index Future	269.44	269.4680	269.4360	269.4680	0.00
06/08/2019	IGOV On 07-May-20			Index Future	274.50	274.3710	274.5010	274.3710	0.00
06/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
06/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
06/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
06/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.6100	98.5900	98.6100	0.00
06/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0700	102.0300	102.0700	0.00
06/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.88	98.9500	98.8800	98.9500	0.00
06/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.6100	95.5100	95.6100	0.00
06/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.6400	94.5100	94.6400	0.00
06/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.48	93.6300	93.4800	93.6300	0.00
06/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.42	93.5900	93.4200	93.5900	0.00
06/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.42	95.6200	95.4200	95.6200	51.00
06/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.37	95.5900	95.3700	95.5900	0.00
06/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.36	96.6000	96.3600	96.6000	0.00
06/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.12	100.3800	100.1200	100.3800	0.00
06/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.21	101.4800	101.2100	101.4800	0.00
06/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.35	94.6400	94.3500	94.6400	0.00
06/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.29	100.6000	100.2900	100.6000	0.00
06/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.60	95.9200	95.6000	95.9200	0.00
06/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.25	91.6700	91.2500	91.6700	0.00
06/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.11	88.5400	88.1100	88.5400	0.00
06/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.75	87.1900	86.7500	87.1900	0.00
06/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.89	89.3300	88.8900	89.3300	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
06/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.71	93.1800	92.7100	93.1800	0.00
06/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.20	91.7100	91.2000	91.7100	0.00
06/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.28	93.8100	93.2800	93.8100	0.00
06/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.80	99.3400	98.8000	99.3400	0.00
06/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.14	99.6800	99.1400	99.6800	0.00
06/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.51	93.0500	92.5100	93.0500	0.00
06/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.84	100.3700	99.8400	100.3700	0.00
06/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.25	93.8000	93.2500	93.8000	0.00
06/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/08/2019	R023 On 01-August-19			Bond Future	7.49	104.1566	7.4850	104.1566	0.00
06/08/2019	R023 On 07-November-19			Bond Future	7.49	102.0698	7.4931	102.0698	52,535.00
06/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1570	1	1570	1	0.00
06/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1620	1	1620	1	0.00
06/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1595	1	1595	1	0.00
06/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	175	0	175	0	0.00
06/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	168	0	168	0	0.00
06/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	171	0	171	0	0.00
06/08/2019	R023 On 06-February-20			Bond Future	7.52	103.8736	7.5177	103.8736	0.00
06/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	798	1	798	1	0.00
06/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	829	1	829	1	0.00
06/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	813	1	813	1	0.00
06/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	780	1	780	1	0.00
06/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	769	1	769	1	0.00
06/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	792	1	792	1	0.00
06/08/2019	R023 On 07-May-20			Bond Future	7.51	101.8076	7.5106	101.8076	0.00
06/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	251	0	251	0	0.00
06/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	259	0	259	0	0.00
06/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	243	0	243	0	0.00
06/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1806	2	1806	2	0.00
06/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1789	2	1789	2	0.00
06/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1771	2	1771	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
06/08/2019	R035 On 01-August-19			Bond Future	9.66	97.5668	9.6600	97.5668	0.00
06/08/2019	R035 On 07-November-19			Bond Future	9.73	94.6905	9.7332	94.6905	94,508.00
06/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2577	2	2577	2	0.00
06/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	150	0	150	0	3,500.00
06/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1259	1	1259	1	3,500.00
06/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2622	2	2622	2	0.00
06/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2667	2	2667	2	0.00
06/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4288	4	4288	4	0.00
06/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1533	2	1533	2	0.00
06/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1561	2	1561	2	0.00
06/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	819	1	819	1	3,500.00
06/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2874	3	2874	3	0.00
06/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6537	7	6537	7	0.00
06/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1504	2	1504	2	0.00
06/08/2019	R035 On 06-February-20			Bond Future	9.81	96.3639	9.8123	96.3639	0.00
06/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2278	2	2278	2	0.00
06/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2244	2	2244	2	0.00
06/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2211	2	2211	2	0.00
06/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3870	4	3870	4	0.00
06/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3785	4	3785	4	0.00
06/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3827	4	3827	4	0.00
06/08/2019	R035 On 07-May-20			Bond Future	9.88	93.5922	9.8810	93.5922	0.00
06/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2314	2	2314	2	0.00
06/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2375	2	2375	2	0.00
06/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2345	2	2345	2	0.00
06/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5368	6	5368	6	0.00
06/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5277	6	5277	6	0.00
06/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5322	6	5322	6	0.00
06/08/2019	R186 On 01-August-19			Bond Future	8.38	112.8173	8.3750	112.8173	0.00
06/08/2019	R186 On 07-November-19			Bond Future	8.42	114.6595	8.4227	114.6595	138,190.00
06/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	925	1	925	1	3,750.00
06/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2454	2	2454	2	0.00
06/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	880	1	880	1	5,000.00
06/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3337	3	3337	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
06/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	815	1	815	1	0.00
06/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3426	3	3426	3	0.00
06/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3381	3	3381	3	0.00
06/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	452	1	452	1	0.00
06/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1972	2	1972	2	0.00
06/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2078	2	2078	2	7,500.00
06/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	462	1	462	1	0.00
06/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	740	1	740	1	5,000.00
06/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	472	1	472	1	0.00
06/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1903	2	1903	2	3,750.00
06/08/2019	R186 On 06-February-20			Bond Future	8.48	111.3827	8.4782	111.3827	0.00
06/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1050	1	1050	1	1,007.00
06/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2188	2	2188	2	0.00
06/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2035	2	2035	2	0.00
06/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2250	2	2250	2	0.00
06/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3800	3	3800	3	0.00
06/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2219	2	2219	2	0.00
06/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1774	2	1774	2	0.00
06/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1000	1	1000	1	1,007.00
06/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1917	2	1917	2	1,007.00
06/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1751	2	1751	2	0.00
06/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3083	3	3083	3	0.00
06/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1797	2	1797	2	0.00
06/08/2019	R186 On 07-May-20			Bond Future	8.53	113.3831	8.5266	113.3831	0.00
06/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1227	1	1227	1	0.00
06/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3722	3	3722	3	0.00
06/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1695	1	1695	1	6,000.00
06/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1248	1	1248	1	0.00
06/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1206	1	1206	1	0.00
06/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	430	0	430	0	6,000.00
06/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3652	4	3652	4	0.00
06/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5467	6	5467	6	0.00
06/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1617	2	1617	2	6,000.00
06/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3008	3	3008	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
06/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3586	4	3586	4	0.00
06/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3619	4	3619	4	0.00
06/08/2019	R197 On 01-August-19			Bond Future	303.34	303.3441	303.3441	303.3441	0.00
06/08/2019	R197 On 07-November-19			Bond Future	309.16	309.1345	309.1632	309.1345	2,507.00
06/08/2019	R197 On 06-February-20			Bond Future	307.15	307.0153	307.1490	307.0153	40.00
06/08/2019	R197 On 07-May-20			Bond Future	312.92	312.6009	312.9239	312.6009	0.00
06/08/2019	R202 On 01-August-19			Bond Future	231.89	231.8926	231.8926	231.8926	0.00
06/08/2019	R202 On 07-November-19			Bond Future	235.84	236.3267	235.8367	236.3267	9,082.00
06/08/2019	R202 On 06-February-20			Bond Future	236.07	236.4933	236.0747	236.4933	0.00
06/08/2019	R202 On 07-May-20			Bond Future	240.51	240.7958	240.5132	240.7958	0.00
06/08/2019	R207 On 01-August-19			Bond Future	6.83	100.5783	6.8250	100.5783	0.00
06/08/2019	R207 On 07-November-19			Bond Future	6.47	102.4428	6.4747	102.4428	3,801.00
06/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	790	1	790	1	0.00
06/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	788	1	788	1	0.00
06/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	787	1	787	1	0.00
06/08/2019	R208 On 01-August-19			Bond Future	6.78	102.3104	6.7750	102.3104	0.00
06/08/2019	R208 On 07-November-19			Bond Future	6.75	100.7594	6.7537	100.7594	10,137.00
06/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	293	0	293	0	0.00
06/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	284	0	284	0	0.00
06/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	275	0	275	0	0.00
06/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	185	0	185	0	0.00
06/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	189	0	189	0	0.00
06/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	180	0	180	0	0.00
06/08/2019	R208 On 06-February-20			Bond Future	6.63	102.5400	6.6260	102.5400	0.00
06/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	34	0	34	0	0.00
06/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	37	0	37	0	0.00
06/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	39	0	39	0	0.00
06/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	565	1	565	1	0.00
06/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	582	1	582	1	0.00
06/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	573	1	573	1	0.00
06/08/2019	R208 On 07-May-20			Bond Future	6.36	100.9787	6.3608	100.9787	0.00

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06/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1334	1	1334	1	0.00
06/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1343	1	1343	1	0.00
06/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1325	1	1325	1	0.00
06/08/2019	R209 On 01-August-19			Bond Future	9.66	74.2407	9.6550	74.2407	0.00
06/08/2019	R209 On 07-November-19			Bond Future	9.71	72.3371	9.7134	72.3371	91,356.00
06/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2051	2	2051	2	0.00
06/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	171	0	171	0	8,000.00
06/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2124	2	2124	2	0.00
06/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	718	1	718	1	8,000.00
06/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1944	2	1944	2	0.00
06/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2088	2	2088	2	0.00
06/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1473	2	1473	2	0.00
06/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1447	2	1447	2	0.00
06/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3235	3	3235	3	0.00
06/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1583	2	1583	2	8,000.00
06/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5522	6	5522	6	0.00
06/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1500	2	1500	2	0.00
06/08/2019	R209 On 06-February-20			Bond Future	9.78	73.6154	9.7802	73.6154	0.00
06/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1805	2	1805	2	0.00
06/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1832	2	1832	2	0.00
06/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1777	2	1777	2	0.00
06/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3582	4	3582	4	0.00
06/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3544	4	3544	4	0.00
06/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3506	4	3506	4	0.00
06/08/2019	R209 On 07-May-20			Bond Future	9.84	71.7867	9.8432	71.7867	0.00
06/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2064	2	2064	2	0.00
06/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2118	2	2118	2	0.00
06/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2091	2	2091	2	0.00
06/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4545	5	4545	5	0.00
06/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4507	5	4507	5	0.00
06/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4584	5	4584	5	0.00

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06/08/2019	R210 On 01-August-19			Bond Future	190.22	190.2235	190.2235	190.2235	0.00
06/08/2019	R210 On 07-November-19			Bond Future	190.11	190.5204	190.1100	190.5204	2,132.00
06/08/2019	R210 On 06-February-20			Bond Future	193.58	193.9331	193.5807	193.9331	0.00
06/08/2019	R210 On 07-May-20			Bond Future	194.57	194.8117	194.5698	194.8117	0.00
06/08/2019	R212 On 01-August-19			Bond Future	160.35	160.3542	160.3542	160.3542	0.00
06/08/2019	R212 On 07-November-19			Bond Future	163.42	163.5294	163.4228	163.5294	6,684.00
06/08/2019	R212 On 06-February-20			Bond Future	164.16	164.2130	164.1604	164.2130	0.00
06/08/2019	R212 On 07-May-20			Bond Future	167.25	167.2006	167.2468	167.2006	0.00
06/08/2019	R213 On 01-August-19			Bond Future	9.22	87.4245	9.2200	87.4245	0.00
06/08/2019	R213 On 07-November-19			Bond Future	9.32	85.0903	9.3218	85.0903	20,754.00
06/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2575	2	2575	2	0.00
06/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2616	2	2616	2	0.00
06/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2657	2	2657	2	0.00
06/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	972	1	972	1	0.00
06/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1010	1	1010	1	0.00
06/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	991	1	991	1	0.00
06/08/2019	R213 On 06-February-20			Bond Future	9.39	86.5940	9.3945	86.5940	0.00
06/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2087	2	2087	2	0.00
06/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2057	2	2057	2	0.00
06/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2028	2	2028	2	0.00
06/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2813	3	2813	3	0.00
06/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2844	3	2844	3	0.00
06/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2782	3	2782	3	0.00
06/08/2019	R213 On 07-May-20			Bond Future	9.46	84.5981	9.4562	84.5981	0.00
06/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1614	1	1614	1	0.00
06/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1638	2	1638	2	0.00
06/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1663	2	1663	2	0.00
06/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4304	5	4304	5	0.00
06/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4379	5	4379	5	0.00
06/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4341	5	4341	5	0.00
06/08/2019	R214 On 01-August-19			Bond Future	9.91	72.6621	9.9100	72.6621	0.00
06/08/2019	R214 On 07-November-19			Bond Future	9.96	70.7150	9.9621	70.7150	16,389.00
06/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	2017	2	2017	2	0.00
06/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2053	2	2053	2	0.00

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06/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1981	2	1981	2	0.00
06/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1731	2	1731	2	0.00
06/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1701	2	1701	2	0.00
06/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1672	2	1672	2	0.00
06/08/2019	R214 On 06-February-20			Bond Future	10.03	71.9648	10.0347	71.9648	0.00
06/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1772	2	1772	2	0.00
06/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1829	2	1829	2	0.00
06/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1800	2	1800	2	0.00
06/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3906	4	3906	4	0.00
06/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3866	4	3866	4	0.00
06/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3946	4	3946	4	0.00
06/08/2019	R214 On 07-May-20			Bond Future	10.10	69.9597	10.0980	69.9597	0.00
06/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2381	2	2381	2	0.00
06/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2410	2	2410	2	0.00
06/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2353	2	2353	2	0.00
06/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4661	5	4661	5	0.00
06/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4621	5	4621	5	0.00
06/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4582	5	4582	5	0.00
06/08/2019	R248 On 01-August-19			Bond Future	9.94	92.5454	9.9400	92.5454	0.00
06/08/2019	R248 On 07-November-19			Bond Future	9.99	89.8700	9.9927	89.8700	88,756.00
06/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2435	2	2435	2	0.00
06/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2389	2	2389	2	0.00
06/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2344	2	2344	2	0.00
06/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2160	2	2160	2	0.00
06/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2198	2	2198	2	0.00
06/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2121	2	2121	2	0.00
06/08/2019	R248 On 06-February-20			Bond Future	10.07	91.4582	10.0660	91.4582	100.00
06/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	2038	2	2038	2	0.00
06/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2072	2	2072	2	0.00
06/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	2004	2	2004	2	0.00
06/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5031	5	5031	5	0.00
06/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5139	5	5139	5	0.00
06/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5085	5	5085	5	0.00
06/08/2019	R248 On 07-May-20			Bond Future	10.13	88.6619	10.1298	88.6619	0.00

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06/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2823	3	2823	3	0.00
06/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2894	3	2894	3	0.00
06/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2858	3	2858	3	0.00
06/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5817	6	5817	6	0.00
06/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5868	6	5868	6	0.00
06/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5766	6	5766	6	0.00