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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	2025 On 07-November-19			Bond Future	137.57	137.4987	137.5667	137.4987	1,451.00
02/09/2019	2025 On 06-February-20			Bond Future	138.60	138.5332	138.6025	138.5332	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
02/09/2019	2025 On 07-May-20			Bond Future	141.20	141.1269	141.1974	141.1269	0.00
02/09/2019	2029 On 07-November-19			Bond Future	102.19	102.1935	102.1930	102.1935	4,260.00
02/09/2019	2029 On 06-February-20			Bond Future	104.06	104.0579	104.0574	104.0579	0.00
02/09/2019	2029 On 07-May-20			Bond Future	104.89	104.8935	104.8930	104.8935	0.00
02/09/2019	2030 On 07-November-19			Bond Future	8.91	95.7689	8.9133	95.7689	72,425.00
02/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3830	4	3830	4	0.00
02/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2041	2	2041	2	5,500.00
02/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2930	3	2930	3	0.00
02/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	537	0	537	0	5,500.00
02/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3882	4	3882	4	0.00
02/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5328	5	5328	5	0.00
02/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2468	2	2468	2	0.00
02/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2694	2	2694	2	0.00
02/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	244	0	244	0	0.00
02/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3778	3	3778	3	0.00
02/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5001	5	5001	5	0.00
02/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5823	5	5823	5	0.00
02/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	482	0	482	0	0.00
02/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3173	3	3173	3	0.00
02/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2124	2	2124	2	0.00
02/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1474	1	1474	1	0.00
02/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1242	1	1242	1	5,000.00
02/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	453	1	453	1	2,500.00
02/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	587	1	587	1	5,333.00
02/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	823	1	823	1	0.00
02/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	175	0	175	0	0.00
02/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	328	0	328	0	0.00
02/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	115	0	115	0	2,500.00
02/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2697	3	2697	3	0.00
02/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	865	1	865	1	0.00
02/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	320	0	320	0	0.00
02/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2555	3	2555	3	0.00
02/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	311	0	311	0	0.00
02/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	148	0	148	0	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	670	1	670	1	2,750.00
02/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3581	4	3581	4	0.00
02/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	516	1	516	1	2,750.00
02/09/2019	2030 On 06-February-20			Bond Future	8.97	93.4841	8.9720	93.4841	0.00
02/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2359	2	2359	2	5,820.00
02/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2853	3	2853	3	0.00
02/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	795	1	795	1	5,820.00
02/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2891	3	2891	3	0.00
02/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2928	3	2928	3	0.00
02/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1767	2	1767	2	0.00
02/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1815	2	1815	2	0.00
02/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4448	5	4448	5	0.00
02/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1791	2	1791	2	0.00
02/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2185	2	2185	2	0.00
02/09/2019	2030 On 07-May-20			Bond Future	9.03	95.2127	9.0287	95.2127	0.00
02/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2147	2	2147	2	0.00
02/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2118	2	2118	2	0.00
02/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2090	2	2090	2	0.00
02/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3591	4	3591	4	0.00
02/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3625	4	3625	4	0.00
02/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3557	4	3557	4	0.00
02/09/2019	2032 On 07-November-19			Bond Future	9.32	92.7577	9.3205	92.7577	44,098.00
02/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3327	3	3327	3	0.00
02/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3277	3	3277	3	0.00
02/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3226	3	3226	3	0.00
02/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	656	1	656	1	0.00
02/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	671	1	671	1	0.00
02/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	640	1	640	1	0.00
02/09/2019	2032 On 06-February-20			Bond Future	9.39	94.4275	9.3880	94.4275	0.00
02/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2529	2	2529	2	0.00
02/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2565	2	2565	2	0.00
02/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2494	2	2494	2	0.00
02/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2548	3	2548	3	0.00
02/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2516	3	2516	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
02/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2484	3	2484	3	0.00
02/09/2019	2032 On 07-May-20			Bond Future	9.45	92.0133	9.4521	92.0133	0.00
02/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2289	2	2289	2	0.00
02/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2349	2	2349	2	0.00
02/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2319	2	2319	2	0.00
02/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4149	4	4149	4	0.00
02/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4111	4	4111	4	0.00
02/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4187	4	4187	4	0.00
02/09/2019	2033 On 07-November-19			Bond Future	102.98	102.9754	102.9753	102.9754	6,260.00
02/09/2019	2033 On 06-February-20			Bond Future	104.85	104.8542	104.8539	104.8542	0.00
02/09/2019	2033 On 07-May-20			Bond Future	105.62	105.6216	105.6214	105.6216	0.00
02/09/2019	2037 On 07-November-19			Bond Future	9.73	91.7118	9.7318	91.7118	60,745.00
02/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2745	2	2745	2	0.00
02/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2844	3	2844	3	0.00
02/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2794	3	2794	3	0.00
02/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	1077	1	1077	1	0.00
02/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	1053	1	1053	1	0.00
02/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	1102	1	1102	1	0.00
02/09/2019	2037 On 06-February-20			Bond Future	9.80	89.1035	9.8022	89.1035	0.00
02/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2474	2	2474	2	0.00
02/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2438	2	2438	2	0.00
02/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2402	2	2402	2	0.00
02/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3441	4	3441	4	0.00
02/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3482	4	3482	4	0.00
02/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3401	4	3401	4	0.00
02/09/2019	2037 On 07-May-20			Bond Future	9.87	90.7512	9.8709	90.7512	0.00
02/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2628	2	2628	2	0.00
02/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2661	2	2661	2	0.00
02/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2695	3	2695	3	0.00
02/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4665	5	4665	5	0.00
02/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4751	5	4751	5	0.00
02/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4708	5	4708	5	0.00
02/09/2019	2038 On 07-November-19			Bond Future	121.06	121.0615	121.0612	121.0615	21,774.00
02/09/2019	2038 On 06-February-20			Bond Future	121.61	121.6119	121.6116	121.6119	0.00

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02/09/2019	2038 On 07-May-20			Bond Future	123.89	123.8888	123.8886	123.8888	0.00
02/09/2019	2040 On 07-November-19			Bond Future	9.86	94.5140	9.8625	94.5140	43,054.00
02/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2645	2	2645	2	0.00
02/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2696	2	2696	2	0.00
02/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1605	1	1605	1	1,260.00
02/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	285	0	285	0	1,260.00
02/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2747	2	2747	2	0.00
02/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1234	1	1234	1	0.00
02/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1291	2	1291	2	0.00
02/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	2118	2	2118	2	0.00
02/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5071	6	5071	6	0.00
02/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1262	2	1262	2	0.00
02/09/2019	2040 On 06-February-20			Bond Future	9.93	91.7056	9.9339	91.7056	0.00
02/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	82	0	82	0	0.00
02/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2346	2	2346	2	0.00
02/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2420	2	2420	2	0.00
02/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	454	0	454	0	0.00
02/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2384	2	2384	2	0.00
02/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3885	4	3885	4	0.00
02/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3840	4	3840	4	0.00
02/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8499	9	8499	9	0.00
02/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3931	4	3931	4	0.00
02/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13889	14	13889	14	0.00
02/09/2019	2040 On 07-May-20			Bond Future	10.00	93.4014	10.0036	93.4014	0.00
02/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2972	3	2972	3	0.00
02/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2936	3	2936	3	0.00
02/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2899	3	2899	3	0.00
02/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	5118	5	5118	5	0.00
02/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	5026	5	5026	5	0.00
02/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	5072	5	5072	5	0.00
02/09/2019	2044 On 07-November-19			Bond Future	9.91	91.3449	9.9057	91.3449	37,891.00
02/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2634	2	2634	2	0.00
02/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5346	5	5346	5	0.00
02/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2584	2	2584	2	0.00

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02/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2685	2	2685	2	0.00
02/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	144	0	144	0	328.00
02/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1260	1	1260	1	328.00
02/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1397	2	1397	2	0.00
02/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6447	7	6447	7	0.00
02/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1336	2	1336	2	0.00
02/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2657	3	2657	3	0.00
02/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1366	2	1366	2	0.00
02/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	469	1	469	1	328.00
02/09/2019	2044 On 06-February-20			Bond Future	9.97	88.6047	9.9747	88.6047	0.00
02/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2365	2	2365	2	0.00
02/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	543	0	543	0	328.00
02/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2255	2	2255	2	328.00
02/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2328	2	2328	2	0.00
02/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7389	7	7389	7	0.00
02/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2402	2	2402	2	0.00
02/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	4121	4	4121	4	0.00
02/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	4025	4	4025	4	0.00
02/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1165	1	1165	1	328.00
02/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	4073	4	4073	4	0.00
02/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4218	5	4218	5	0.00
02/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8335	9	8335	9	0.00
02/09/2019	2044 On 07-May-20			Bond Future	10.04	90.2432	10.0418	90.2432	0.00
02/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3053	3	3053	3	0.00
02/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3128	3	3128	3	0.00
02/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1398	1	1398	1	556.00
02/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1577	1	1577	1	100.00
02/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3796	4	3796	4	100.00
02/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3090	3	3090	3	0.00
02/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3513	3	3513	3	556.00
02/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9006	9	9006	9	0.00
02/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9366	9	9366	9	0.00
02/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5089	5	5089	5	0.00
02/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8141	9	8141	9	0.00

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02/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4594	5	4594	5	0.00
02/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4300	5	4300	5	0.00
02/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1627	2	1627	2	556.00
02/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1499	2	1499	2	100.00
02/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5136	5	5136	5	0.00
02/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7682	8	7682	8	0.00
02/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	5042	5	5042	5	0.00
02/09/2019	2046 On 07-November-19			Bond Future	112.04	112.0382	112.0380	112.0382	17,994.00
02/09/2019	2046 On 06-February-20			Bond Future	114.08	114.0822	114.0820	114.0822	0.00
02/09/2019	2046 On 07-May-20			Bond Future	114.47	114.4698	114.4695	114.4698	0.00
02/09/2019	2050 On 07-November-19			Bond Future	116.64	116.9901	116.6378	116.9901	12,882.00
02/09/2019	2050 On 06-February-20			Bond Future	116.93	117.2888	116.9300	117.2888	0.00
02/09/2019	2050 On 07-May-20			Bond Future	119.12	119.4848	119.1193	119.4848	0.00
02/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	AL37 On 07-November-19			Index Future	668.66	667.5670	668.6590	667.5670	0.00
02/09/2019	AL37 On 06-February-20			Index Future	680.70	679.5840	680.6970	679.5840	0.00
02/09/2019	AL37 On 07-May-20			Index Future	693.28	692.1480	693.2800	692.1480	0.00
02/09/2019	AL7T On 07-November-19			Index Future	778.09	774.9710	778.0890	774.9710	120.00
02/09/2019	AL7T On 06-February-20			Index Future	792.10	788.9210	792.0960	788.9210	0.00
02/09/2019	AL7T On 07-May-20			Index Future	806.74	803.5070	806.7400	803.5070	0.00
02/09/2019	ALBI On 07-November-19			Index Future	695.33	692.1670	695.3280	692.1670	220.00
02/09/2019	ALBI On 06-February-20			Index Future	707.85	704.6270	707.8460	704.6270	0.00
02/09/2019	ALBI On 07-May-20			Index Future	720.93	717.6550	720.9310	717.6550	0.00
02/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C040 On 31-January-40			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
02/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2019	ES33 On 07-November-19			Bond Future	10.87	76.9061	10.8701	76.9061	350.00
02/09/2019	ES33 On 06-February-20			Bond Future	10.99	78.2905	10.9886	78.2905	0.00
02/09/2019	ES33 On 07-May-20			Bond Future	11.10	75.9440	11.1024	75.9440	0.00
02/09/2019	ES42 On 07-November-19			Bond Future	11.23	77.7374	11.2307	77.7374	4,919.00
02/09/2019	ES42 On 06-February-20			Bond Future	11.34	79.1367	11.3446	79.1367	0.00
02/09/2019	ES42 On 07-May-20			Bond Future	11.46	76.3354	11.4590	76.3354	0.00
02/09/2019	GOVI On 07-November-19			GOVI	688.28	685.0360	688.2760	685.0360	1,189.00
02/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	153760	12	153760	12	0.00
02/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	153660	12	153660	12	0.00
02/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	153560	12	153560	12	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
02/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 06-February-20			GOVI	700.67	697.3680	700.6670	697.3680	0.00
02/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	24630	6	24630	6	0.00
02/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	24830	6	24830	6	0.00
02/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	24730	6	24730	6	0.00
02/09/2019	GOVI On 07-May-20			GOVI	713.62	710.2610	713.6200	710.2610	0.00
02/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	63800	10	63800	10	0.00
02/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	63600	10	63600	10	0.00
02/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	63700	10	63700	10	0.00
02/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2019	IGOV On 07-November-19			Index Future	262.81	262.8940	262.8070	262.8940	1,017.00
02/09/2019	IGOV On 06-February-20			Index Future	267.60	267.6900	267.6020	267.6900	0.00
02/09/2019	IGOV On 07-May-20			Index Future	272.61	272.7020	272.6120	272.7020	0.00
02/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
02/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
02/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
02/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
02/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
02/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.72	98.7300	98.7200	98.7300	0.00
02/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
02/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00
02/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.13	93.1500	93.1300	93.1500	0.00
02/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.99	93.0200	92.9900	93.0200	0.00
02/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.93	94.9700	94.9300	94.9700	51.00
02/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.82	94.8800	94.8200	94.8800	0.00
02/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.74	95.8300	95.7400	95.8300	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
02/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.45	99.5500	99.4500	99.5500	0.00
02/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.48	100.6000	100.4800	100.6000	0.00
02/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.54	93.6800	93.5400	93.6800	0.00
02/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.43	99.6000	99.4300	99.6000	0.00
02/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.66	94.8500	94.6600	94.8500	0.00
02/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.82	90.1400	89.8200	90.1400	0.00
02/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.61	86.9500	86.6100	86.9500	0.00
02/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.20	85.5500	85.2000	85.5500	0.00
02/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.31	87.6700	87.3100	87.6700	0.00
02/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.13	91.4900	91.1300	91.4900	0.00
02/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.58	89.9500	89.5800	89.9500	0.00
02/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.65	92.0300	91.6500	92.0300	0.00
02/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.18	97.5600	97.1800	97.5600	0.00
02/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.50	97.9000	97.5000	97.9000	0.00
02/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.78	91.2000	90.7800	91.2000	0.00
02/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.14	98.5600	98.1400	98.5600	0.00
02/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.48	91.9300	91.4800	91.9300	0.00
02/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/09/2019	R023 On 07-November-19			Bond Future	7.23	102.9376	7.2253	102.9376	53,397.00
02/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2212	2	2212	2	0.00
02/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2267	2	2267	2	0.00
02/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2239	2	2239	2	0.00
02/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	39	0	39	0	0.00
02/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	37	0	37	0	0.00
02/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	38	0	38	0	0.00
02/09/2019	R023 On 06-February-20			Bond Future	7.23	104.7906	7.2253	104.7906	0.00
02/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1243	1	1243	1	0.00
02/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1283	1	1283	1	0.00
02/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1263	1	1263	1	0.00
02/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	440	0	440	0	0.00
02/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	433	0	433	0	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
02/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	447	0	447	0	0.00
02/09/2019	R023 On 07-May-20			Bond Future	7.19	102.7950	7.1928	102.7950	0.00
02/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	506	0	506	0	0.00
02/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	518	0	518	0	0.00
02/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	494	0	494	0	0.00
02/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1261	1	1261	1	0.00
02/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1247	1	1247	1	0.00
02/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1234	1	1234	1	0.00
02/09/2019	R035 On 07-November-19			Bond Future	9.61	95.4255	9.6100	95.4255	94,834.00
02/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2895	3	2895	3	0.00
02/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1373	1	1373	1	3,500.00
02/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	145	0	145	0	3,500.00
02/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2946	3	2946	3	0.00
02/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2998	3	2998	3	0.00
02/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4813	4	4813	4	0.00
02/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	929	1	929	1	0.00
02/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	951	1	951	1	0.00
02/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	416	1	416	1	3,500.00
02/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	2061	2	2061	2	0.00
02/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5604	6	5604	6	0.00
02/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	907	1	907	1	0.00
02/09/2019	R035 On 06-February-20			Bond Future	9.69	97.1433	9.6851	97.1433	0.00
02/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2564	2	2564	2	0.00
02/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2527	2	2527	2	0.00
02/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2491	2	2491	2	0.00
02/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	3205	4	3205	4	0.00
02/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	3128	3	3128	3	0.00
02/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	3166	3	3166	3	0.00
02/09/2019	R035 On 07-May-20			Bond Future	9.75	94.4353	9.7506	94.4353	0.00
02/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1567	1	1567	1	5,000.00
02/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3622	3	3622	3	5,000.00
02/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2621	2	2621	2	0.00
02/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2689	2	2689	2	0.00
02/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8347	8	8347	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
02/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2655	2	2655	2	0.00
02/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4722	5	4722	5	0.00
02/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3627	4	3627	4	0.00
02/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4637	5	4637	5	0.00
02/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1391	2	1391	2	5,000.00
02/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4679	5	4679	5	0.00
02/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6465	7	6465	7	0.00
02/09/2019	R035 On 06-August-20			Bond Future	9.82	96.1923	9.8169	96.1923	0.00
02/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2304	2	2304	2	24,761.00
02/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5326	5	5326	5	0.00
02/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5286	5	5286	5	0.00
02/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5365	5	5365	5	0.00
02/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4614	4	4614	4	0.00
02/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4549	4	4549	4	0.00
02/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8518	8	8518	8	0.00
02/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4582	4	4582	4	0.00
02/09/2019	R186 On 07-November-19			Bond Future	8.19	115.9918	8.1891	115.9918	127,184.00
02/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1302	1	1302	1	3,750.00
02/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3279	3	3279	3	0.00
02/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1239	1	1239	1	4,955.00
02/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4315	4	4315	4	0.00
02/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1147	1	1147	1	0.00
02/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4417	4	4417	4	0.00
02/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4366	4	4366	4	0.00
02/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	117	0	117	0	0.00
02/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1005	1	1005	1	0.00
02/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1085	1	1085	1	7,500.00
02/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	121	0	121	0	0.00
02/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	240	0	240	0	4,955.00
02/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	125	0	125	0	0.00
02/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	955	1	955	1	3,750.00
02/09/2019	R186 On 06-February-20			Bond Future	8.23	112.7758	8.2332	112.7758	0.00
02/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1535	1	1535	1	1,007.00
02/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2939	3	2939	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
02/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2754	3	2754	3	0.00
02/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3014	3	3014	3	0.00
02/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4787	4	4787	4	0.00
02/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2976	3	2976	3	0.00
02/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1184	1	1184	1	0.00
02/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	639	1	639	1	1,007.00
02/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1287	1	1287	1	1,007.00
02/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1167	1	1167	1	0.00
02/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2220	2	2220	2	0.00
02/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1200	1	1200	1	0.00
02/09/2019	R186 On 07-May-20			Bond Future	8.27	114.8611	8.2705	114.8611	0.00
02/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1782	2	1782	2	0.00
02/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4685	4	4685	4	0.00
02/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2345	2	2345	2	6,000.00
02/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1808	2	1808	2	0.00
02/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1756	2	1756	2	0.00
02/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	741	1	741	1	6,000.00
02/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2838	3	2838	3	0.00
02/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4415	5	4415	5	0.00
02/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1216	1	1216	1	6,000.00
02/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2294	3	2294	3	0.00
02/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2782	3	2782	3	0.00
02/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2810	3	2810	3	0.00
02/09/2019	R197 On 07-November-19			Bond Future	308.59	308.6002	308.5938	308.6002	2,507.00
02/09/2019	R197 On 06-February-20			Bond Future	306.57	306.5720	306.5657	306.5720	40.00
02/09/2019	R197 On 07-May-20			Bond Future	312.31	312.3119	312.3053	312.3119	0.00
02/09/2019	R202 On 07-November-19			Bond Future	233.68	233.6828	233.6822	233.6828	9,082.00
02/09/2019	R202 On 06-February-20			Bond Future	233.88	233.8783	233.8778	233.8783	0.00
02/09/2019	R202 On 07-May-20			Bond Future	238.26	238.2572	238.2565	238.2572	0.00
02/09/2019	R207 On 07-November-19			Bond Future	6.43	102.4710	6.4284	102.4710	3,884.00
02/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
02/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
02/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
02/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	782	1	782	1	0.00

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02/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	780	1	780	1	0.00
02/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	778	1	778	1	0.00
02/09/2019	R208 On 07-November-19			Bond Future	6.50	101.1531	6.4960	101.1531	10,069.00
02/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	473	1	473	1	0.00
02/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	462	0	462	0	0.00
02/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	450	0	450	0	0.00
02/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	27	0	27	0	0.00
02/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	28	0	28	0	0.00
02/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	25	0	25	0	0.00
02/09/2019	R208 On 06-February-20			Bond Future	6.31	102.9739	6.3109	102.9739	0.00
02/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	92	0	92	0	0.00
02/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	96	0	96	0	0.00
02/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	100	0	100	0	0.00
02/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	286	0	286	0	0.00
02/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	299	0	299	0	0.00
02/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	292	0	292	0	0.00
02/09/2019	R208 On 07-May-20			Bond Future	5.96	101.4741	5.9642	101.4741	0.00
02/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
02/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
02/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
02/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	997	1	997	1	0.00
02/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1005	1	1005	1	0.00
02/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	988	1	988	1	0.00
02/09/2019	R209 On 07-November-19			Bond Future	9.59	72.9157	9.5925	72.9157	89,470.00
02/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2312	2	2312	2	0.00
02/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	168	0	168	0	8,000.00
02/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1228	1	1228	1	5,000.00
02/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2397	2	2397	2	0.00
02/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	781	1	781	1	8,000.00
02/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2187	2	2187	2	0.00
02/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2354	2	2354	2	0.00
02/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	960	1	960	1	0.00
02/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2518	3	2518	3	0.00
02/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	939	1	939	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
02/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	1046	1	1046	1	8,000.00
02/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4740	5	4740	5	0.00
02/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	980	1	980	1	0.00
02/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1833	2	1833	2	0.00
02/09/2019	R209 On 06-February-20			Bond Future	9.66	74.2282	9.6559	74.2282	0.00
02/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2022	2	2022	2	0.00
02/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2053	2	2053	2	0.00
02/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1992	2	1992	2	0.00
02/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	3004	3	3004	3	0.00
02/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2968	3	2968	3	0.00
02/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2933	3	2933	3	0.00
02/09/2019	R209 On 07-May-20			Bond Future	9.72	72.4491	9.7160	72.4491	0.00
02/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2321	2	2321	2	0.00
02/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2380	2	2380	2	0.00
02/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2350	2	2350	2	0.00
02/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	4003	4	4003	4	0.00
02/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3967	4	3967	4	0.00
02/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	4039	4	4039	4	0.00
02/09/2019	R210 On 07-November-19			Bond Future	189.75	189.7471	189.7455	189.7471	2,132.00
02/09/2019	R210 On 06-February-20			Bond Future	193.21	193.2088	193.2074	193.2088	0.00
02/09/2019	R210 On 07-May-20			Bond Future	194.17	194.1758	194.1743	194.1758	0.00
02/09/2019	R212 On 07-November-19			Bond Future	162.56	162.5671	162.5632	162.5671	6,684.00
02/09/2019	R212 On 06-February-20			Bond Future	163.28	163.2871	163.2832	163.2871	0.00
02/09/2019	R212 On 07-May-20			Bond Future	166.34	166.3443	166.3402	166.3443	0.00
02/09/2019	R213 On 07-November-19			Bond Future	9.14	86.0964	9.1388	86.0964	20,554.00
02/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3159	3	3159	3	0.00
02/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3207	3	3207	3	0.00
02/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3256	3	3256	3	0.00
02/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	436	1	436	1	0.00
02/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	459	1	459	1	0.00
02/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	448	1	448	1	0.00
02/09/2019	R213 On 06-February-20			Bond Future	9.20	87.6463	9.2050	87.6463	0.00
02/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2543	2	2543	2	0.00
02/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2509	2	2509	2	0.00

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02/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2475	2	2475	2	0.00
02/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2111	2	2111	2	0.00
02/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2138	2	2138	2	0.00
02/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2084	2	2084	2	0.00
02/09/2019	R213 On 07-May-20			Bond Future	9.26	85.7143	9.2611	85.7143	0.00
02/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2097	2	2097	2	0.00
02/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2125	2	2125	2	0.00
02/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2153	2	2153	2	0.00
02/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3627	4	3627	4	0.00
02/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3694	4	3694	4	0.00
02/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3660	4	3660	4	0.00
02/09/2019	R214 On 07-November-19			Bond Future	9.86	71.1786	9.8562	71.1786	15,542.00
02/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2154	2	2154	2	0.00
02/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2195	2	2195	2	0.00
02/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2113	2	2113	2	0.00
02/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	1157	1	1157	1	0.00
02/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	1132	1	1132	1	0.00
02/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	1107	1	1107	1	0.00
02/09/2019	R214 On 06-February-20			Bond Future	9.93	72.4599	9.9257	72.4599	0.00
02/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1937	2	1937	2	0.00
02/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1998	2	1998	2	0.00
02/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1968	2	1968	2	0.00
02/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3355	4	3355	4	0.00
02/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3317	4	3317	4	0.00
02/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3393	4	3393	4	0.00
02/09/2019	R214 On 07-May-20			Bond Future	9.99	70.5009	9.9866	70.5009	0.00
02/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2617	2	2617	2	0.00
02/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2648	2	2648	2	0.00
02/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2587	2	2587	2	0.00
02/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4169	4	4169	4	0.00
02/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4132	4	4132	4	0.00
02/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	4095	4	4095	4	0.00
02/09/2019	R248 On 07-November-19			Bond Future	9.90	90.3326	9.9018	90.3326	85,959.00
02/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2559	2	2559	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
02/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2508	2	2508	2	0.00
02/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2458	2	2458	2	0.00
02/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1507	2	1507	2	0.00
02/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1541	2	1541	2	0.00
02/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1474	2	1474	2	0.00
02/09/2019	R248 On 06-February-20			Bond Future	9.97	91.9587	9.9724	91.9587	100.00
02/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2193	2	2193	2	0.00
02/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2230	2	2230	2	0.00
02/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2156	2	2156	2	0.00
02/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4405	5	4405	5	0.00
02/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4508	5	4508	5	0.00
02/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4457	5	4457	5	0.00
02/09/2019	R248 On 07-May-20			Bond Future	10.03	89.2184	10.0343	89.2184	0.00
02/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3065	3	3065	3	0.00
02/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3141	3	3141	3	0.00
02/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3103	3	3103	3	0.00
02/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5270	6	5270	6	0.00
02/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5319	6	5319	6	0.00
02/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5221	6	5221	6	0.00
02/09/2019	R248 On 06-August-20			Bond Future	10.10	90.8782	10.0968	90.8782	0.00
02/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5985	5	5985	5	0.00
02/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2539	2	2539	2	20,640.00
02/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6073	5	6073	5	0.00
02/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6029	5	6029	5	0.00
02/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5266	5	5266	5	0.00
02/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5229	5	5229	5	0.00
02/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5304	5	5304	5	0.00
02/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	10036	10	10036	10	0.00