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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
03/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	2025 On 07-November-19			Bond Future	137.49	137.5667	137.4946	137.5667	1,451.00
03/09/2019	2025 On 06-February-20			Bond Future	138.52	138.6025	138.5192	138.6025	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
03/09/2019	2025 On 07-May-20			Bond Future	141.10	141.1974	141.1006	141.1974	0.00
03/09/2019	2029 On 07-November-19			Bond Future	102.19	102.1930	102.1915	102.1930	4,260.00
03/09/2019	2029 On 06-February-20			Bond Future	104.05	104.0574	104.0485	104.0574	0.00
03/09/2019	2029 On 07-May-20			Bond Future	104.87	104.8930	104.8750	104.8930	0.00
03/09/2019	2030 On 07-November-19			Bond Future	8.89	96.1963	8.8871	96.1963	72,425.00
03/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3964	4	3964	4	0.00
03/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	576	1	576	1	5,500.00
03/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2140	2	2140	2	5,500.00
03/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3050	3	3050	3	0.00
03/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4016	4	4016	4	0.00
03/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5478	5	5478	5	0.00
03/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2577	2	2577	2	0.00
03/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2808	3	2808	3	0.00
03/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	264	0	264	0	0.00
03/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3911	4	3911	4	0.00
03/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5147	5	5147	5	0.00
03/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3297	3	3297	3	0.00
03/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5976	6	5976	6	0.00
03/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	517	0	517	0	0.00
03/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2224	2	2224	2	0.00
03/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1555	1	1555	1	0.00
03/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1155	1	1155	1	5,000.00
03/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	757	1	757	1	0.00
03/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	410	0	410	0	2,500.00
03/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	535	1	535	1	5,333.00
03/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	155	0	155	0	0.00
03/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	295	0	295	0	0.00
03/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	101	0	101	0	2,500.00
03/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2565	3	2565	3	0.00
03/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	797	1	797	1	0.00
03/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	287	0	287	0	0.00
03/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2427	3	2427	3	0.00
03/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	279	0	279	0	0.00
03/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	130	0	130	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
03/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	613	1	613	1	2,750.00
03/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3434	4	3434	4	0.00
03/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	469	1	469	1	2,750.00
03/09/2019	2030 On 06-February-20			Bond Future	8.95	93.9192	8.9459	93.9192	0.00
03/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2438	2	2438	2	5,820.00
03/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2942	3	2942	3	0.00
03/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	833	1	833	1	5,820.00
03/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2980	3	2980	3	0.00
03/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3018	3	3018	3	0.00
03/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1694	2	1694	2	0.00
03/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1741	2	1741	2	0.00
03/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4322	4	4322	4	0.00
03/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1717	2	1717	2	0.00
03/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2101	2	2101	2	0.00
03/09/2019	2030 On 07-May-20			Bond Future	9.00	95.6559	9.0029	95.6559	0.00
03/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2210	2	2210	2	0.00
03/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2181	2	2181	2	0.00
03/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2153	2	2153	2	0.00
03/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3496	4	3496	4	0.00
03/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3530	4	3530	4	0.00
03/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3463	4	3463	4	0.00
03/09/2019	2032 On 07-November-19			Bond Future	9.28	93.1845	9.2839	93.1845	47,957.00
03/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3508	3	3508	3	0.00
03/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3457	3	3457	3	0.00
03/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3405	3	3405	3	0.00
03/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	584	1	584	1	0.00
03/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	598	1	598	1	0.00
03/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	570	1	570	1	0.00
03/09/2019	2032 On 06-February-20			Bond Future	9.35	94.8620	9.3512	94.8620	0.00
03/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2651	3	2651	3	0.00
03/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2688	3	2688	3	0.00
03/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2615	2	2615	2	0.00
03/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2420	3	2420	3	0.00
03/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2389	3	2389	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
03/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2358	2	2358	2	0.00
03/09/2019	2032 On 07-May-20			Bond Future	9.42	92.4558	9.4151	92.4558	0.00
03/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2388	2	2388	2	0.00
03/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2450	2	2450	2	0.00
03/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2418	2	2418	2	0.00
03/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4003	4	4003	4	0.00
03/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3966	4	3966	4	0.00
03/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4040	4	4040	4	0.00
03/09/2019	2033 On 07-November-19			Bond Future	102.97	102.9753	102.9741	102.9753	6,260.00
03/09/2019	2033 On 06-February-20			Bond Future	104.85	104.8539	104.8454	104.8539	0.00
03/09/2019	2033 On 07-May-20			Bond Future	105.60	105.6214	105.6036	105.6214	0.00
03/09/2019	2037 On 07-November-19			Bond Future	9.70	92.1849	9.6953	92.1849	60,745.00
03/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2917	3	2917	3	0.00
03/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3020	3	3020	3	0.00
03/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2968	3	2968	3	0.00
03/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	972	1	972	1	0.00
03/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	949	1	949	1	0.00
03/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	995	1	995	1	0.00
03/09/2019	2037 On 06-February-20			Bond Future	9.77	89.5851	9.7654	89.5851	0.00
03/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2596	2	2596	2	0.00
03/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2559	2	2559	2	0.00
03/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2522	2	2522	2	0.00
03/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3284	3	3284	3	0.00
03/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3324	3	3324	3	0.00
03/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3245	3	3245	3	0.00
03/09/2019	2037 On 07-May-20			Bond Future	9.83	91.2417	9.8340	91.2417	0.00
03/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2739	3	2739	3	0.00
03/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2774	3	2774	3	0.00
03/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2808	3	2808	3	0.00
03/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4503	5	4503	5	0.00
03/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4588	5	4588	5	0.00
03/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4545	5	4545	5	0.00
03/09/2019	2038 On 07-November-19			Bond Future	121.06	121.0612	121.0598	121.0612	21,774.00
03/09/2019	2038 On 06-February-20			Bond Future	121.60	121.6116	121.6016	121.6116	0.00

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03/09/2019	2038 On 07-May-20			Bond Future	123.87	123.8886	123.8676	123.8886	0.00
03/09/2019	2040 On 07-November-19			Bond Future	9.83	95.0204	9.8311	95.0204	43,054.00
03/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2793	3	2793	3	0.00
03/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2846	3	2846	3	0.00
03/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1714	2	1714	2	1,260.00
03/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	315	0	315	0	1,260.00
03/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2899	3	2899	3	0.00
03/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1129	1	1129	1	0.00
03/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1183	1	1183	1	0.00
03/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1970	2	1970	2	0.00
03/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4843	5	4843	5	0.00
03/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1156	1	1156	1	0.00
03/09/2019	2040 On 06-February-20			Bond Future	9.90	92.2211	9.9024	92.2211	0.00
03/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	89	0	89	0	0.00
03/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2449	2	2449	2	0.00
03/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2525	2	2525	2	0.00
03/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	485	0	485	0	0.00
03/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2487	2	2487	2	0.00
03/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3734	4	3734	4	0.00
03/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3690	4	3690	4	0.00
03/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8275	8	8275	8	0.00
03/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3779	4	3779	4	0.00
03/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13641	14	13641	14	0.00
03/09/2019	2040 On 07-May-20			Bond Future	9.97	93.9265	9.9720	93.9265	0.00
03/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3076	3	3076	3	0.00
03/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3038	3	3038	3	0.00
03/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3001	3	3001	3	0.00
03/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4969	5	4969	5	0.00
03/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4878	5	4878	5	0.00
03/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4923	5	4923	5	0.00
03/09/2019	2044 On 07-November-19			Bond Future	9.87	91.9018	9.8744	91.9018	38,089.00
03/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2783	3	2783	3	0.00
03/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5557	5	5557	5	0.00
03/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2731	3	2731	3	0.00

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03/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2836	3	2836	3	0.00
03/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	161	0	161	0	328.00
03/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1352	1	1352	1	328.00
03/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1283	1	1283	1	0.00
03/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6202	6	6202	6	0.00
03/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1225	1	1225	1	0.00
03/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2487	3	2487	3	0.00
03/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1254	1	1254	1	0.00
03/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	419	0	419	0	328.00
03/09/2019	2044 On 06-February-20			Bond Future	9.94	89.1716	9.9431	89.1716	0.00
03/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	579	1	579	1	328.00
03/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2469	2	2469	2	0.00
03/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2355	2	2355	2	328.00
03/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2431	2	2431	2	0.00
03/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7585	7	7585	7	0.00
03/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2507	2	2507	2	0.00
03/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3964	4	3964	4	0.00
03/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3871	4	3871	4	0.00
03/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1101	1	1101	1	328.00
03/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3917	4	3917	4	0.00
03/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4059	4	4059	4	0.00
03/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8111	8	8111	8	0.00
03/09/2019	2044 On 07-May-20			Bond Future	10.01	90.8205	10.0103	90.8205	0.00
03/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3159	3	3159	3	0.00
03/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3235	3	3235	3	0.00
03/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1459	1	1459	1	556.00
03/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1644	2	1644	2	100.00
03/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3918	4	3918	4	100.00
03/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3197	3	3197	3	0.00
03/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3629	4	3629	4	556.00
03/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9197	9	9197	9	0.00
03/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9561	9	9561	9	0.00
03/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4940	5	4940	5	0.00
03/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7946	8	7946	8	0.00

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03/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4453	5	4453	5	0.00
03/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4165	4	4165	4	0.00
03/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1562	2	1562	2	556.00
03/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1437	1	1437	1	100.00
03/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4986	5	4986	5	0.00
03/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7493	8	7493	8	0.00
03/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4894	5	4894	5	0.00
03/09/2019	2046 On 07-November-19			Bond Future	111.73	112.0380	111.7285	112.0380	17,994.00
03/09/2019	2046 On 06-February-20			Bond Future	113.76	114.0820	113.7589	114.0820	0.00
03/09/2019	2046 On 07-May-20			Bond Future	114.13	114.4695	114.1306	114.4695	0.00
03/09/2019	2050 On 07-November-19			Bond Future	116.75	116.6378	116.7538	116.6378	12,882.00
03/09/2019	2050 On 06-February-20			Bond Future	117.04	116.9300	117.0400	116.9300	0.00
03/09/2019	2050 On 07-May-20			Bond Future	119.22	119.1193	119.2209	119.1193	0.00
03/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	AL37 On 07-November-19			Index Future	668.44	668.6590	668.4390	668.6590	0.00
03/09/2019	AL37 On 06-February-20			Index Future	680.43	680.6970	680.4250	680.6970	0.00
03/09/2019	AL37 On 07-May-20			Index Future	692.95	693.2800	692.9450	693.2800	0.00
03/09/2019	AL7T On 07-November-19			Index Future	779.07	778.0890	779.0660	778.0890	120.00
03/09/2019	AL7T On 06-February-20			Index Future	793.04	792.0960	793.0350	792.0960	0.00
03/09/2019	AL7T On 07-May-20			Index Future	807.63	806.7400	807.6280	806.7400	0.00
03/09/2019	ALBI On 07-November-19			Index Future	696.67	695.3280	696.6670	695.3280	220.00
03/09/2019	ALBI On 06-February-20			Index Future	709.16	707.8460	709.1590	707.8460	0.00
03/09/2019	ALBI On 07-May-20			Index Future	722.21	720.9310	722.2080	720.9310	0.00
03/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	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
03/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2019	ES33 On 07-November-19			Bond Future	10.83	77.3341	10.8331	77.3341	350.00
03/09/2019	ES33 On 06-February-20			Bond Future	10.95	78.7263	10.9512	78.7263	0.00
03/09/2019	ES33 On 07-May-20			Bond Future	11.06	76.3877	11.0648	76.3877	0.00
03/09/2019	ES42 On 07-November-19			Bond Future	11.20	78.1850	11.1987	78.1850	4,919.00
03/09/2019	ES42 On 06-February-20			Bond Future	11.31	79.5924	11.3124	79.5924	0.00
03/09/2019	ES42 On 07-May-20			Bond Future	11.43	76.7993	11.4266	76.7993	0.00
03/09/2019	GOVI On 07-November-19			GOVI	689.69	688.2760	689.6910	688.2760	1,200.00
03/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	167910	15	167910	15	0.00
03/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	167810	15	167810	15	0.00
03/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	167710	15	167710	15	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
03/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 06-February-20			GOVI	702.06	700.6670	702.0580	700.6670	0.00
03/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	10720	2	10720	2	0.00
03/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	10920	2	10920	2	0.00
03/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	10820	2	10820	2	0.00
03/09/2019	GOVI On 07-May-20			GOVI	714.98	713.6200	714.9760	713.6200	0.00
03/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	50240	6	50240	6	0.00
03/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	50040	6	50040	6	0.00
03/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	50140	6	50140	6	0.00
03/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2019	IGOV On 07-November-19			Index Future	262.82	262.8070	262.8200	262.8070	1,017.00
03/09/2019	IGOV On 06-February-20			Index Future	267.60	267.6020	267.5960	267.6020	0.00
03/09/2019	IGOV On 07-May-20			Index Future	272.58	272.6120	272.5830	272.6120	0.00
03/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
03/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
03/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
03/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
03/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.94	101.9300	101.9400	101.9300	0.00
03/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.73	98.7200	98.7300	98.7200	0.00
03/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3000	95.3100	95.3000	0.00
03/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.25	94.2400	94.2500	94.2400	0.00
03/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.15	93.1300	93.1500	93.1300	0.00
03/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.01	92.9900	93.0100	92.9900	0.00
03/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.95	94.9300	94.9500	94.9300	51.00
03/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.85	94.8200	94.8500	94.8200	0.00
03/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.79	95.7400	95.7900	95.7400	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
03/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.49	99.4500	99.4900	99.4500	0.00
03/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.51	100.4800	100.5100	100.4800	0.00
03/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.56	93.5400	93.5600	93.5400	0.00
03/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.45	99.4300	99.4500	99.4300	0.00
03/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.67	94.6600	94.6700	94.6600	0.00
03/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.81	89.8200	89.8100	89.8200	0.00
03/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.61	86.6100	86.6100	86.6100	0.00
03/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.20	85.2000	85.2000	85.2000	0.00
03/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.31	87.3100	87.3100	87.3100	0.00
03/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.12	91.1300	91.1200	91.1300	0.00
03/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.57	89.5800	89.5700	89.5800	0.00
03/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.63	91.6500	91.6300	91.6500	0.00
03/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.16	97.1800	97.1600	97.1800	0.00
03/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.48	97.5000	97.4800	97.5000	0.00
03/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.76	90.7800	90.7600	90.7800	0.00
03/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.12	98.1400	98.1200	98.1400	0.00
03/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.46	91.4800	91.4600	91.4800	0.00
03/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/09/2019	R023 On 07-November-19			Bond Future	7.25	103.0621	7.2467	103.0621	53,397.00
03/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2152	2	2152	2	0.00
03/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2206	2	2206	2	0.00
03/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2179	2	2179	2	0.00
03/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	41	0	41	0	0.00
03/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	39	0	39	0	0.00
03/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	40	0	40	0	0.00
03/09/2019	R023 On 06-February-20			Bond Future	7.25	104.9174	7.2515	104.9174	0.00
03/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1194	1	1194	1	0.00
03/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1234	1	1234	1	0.00
03/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1214	1	1214	1	0.00
03/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	462	0	462	0	0.00
03/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	455	0	455	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
03/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	469	0	469	0	0.00
03/09/2019	R023 On 07-May-20			Bond Future	7.23	102.9241	7.2251	102.9241	0.00
03/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	475	1	475	1	0.00
03/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	487	1	487	1	0.00
03/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	464	0	464	0	0.00
03/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1312	1	1312	1	0.00
03/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1298	1	1298	1	0.00
03/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1284	1	1284	1	0.00
03/09/2019	R035 On 07-November-19			Bond Future	9.57	95.9357	9.5735	95.9357	93,884.00
03/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	165	0	165	0	3,500.00
03/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3075	3	3075	3	0.00
03/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1488	1	1488	1	3,500.00
03/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3128	3	3128	3	0.00
03/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3181	3	3181	3	0.00
03/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5040	5	5040	5	0.00
03/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	833	1	833	1	0.00
03/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	853	1	853	1	0.00
03/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	364	0	364	0	3,500.00
03/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5346	6	5346	6	0.00
03/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1897	2	1897	2	0.00
03/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	812	1	812	1	0.00
03/09/2019	R035 On 06-February-20			Bond Future	9.65	97.6627	9.6482	97.6627	0.00
03/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2691	3	2691	3	0.00
03/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2652	3	2652	3	0.00
03/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2615	2	2615	2	0.00
03/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	3053	3	3053	3	0.00
03/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2978	3	2978	3	0.00
03/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	3015	3	3015	3	0.00
03/09/2019	R035 On 07-May-20			Bond Future	9.71	94.9644	9.7136	94.9644	0.00
03/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1645	2	1645	2	5,000.00
03/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3758	4	3758	4	5,000.00
03/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2732	3	2732	3	0.00
03/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2801	3	2801	3	0.00
03/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8554	8	8554	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
03/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2767	3	2767	3	0.00
03/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4560	5	4560	5	0.00
03/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3489	4	3489	4	0.00
03/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4477	5	4477	5	0.00
03/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1325	1	1325	1	5,000.00
03/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4518	5	4518	5	0.00
03/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6270	6	6270	6	0.00
03/09/2019	R035 On 06-August-20			Bond Future	9.78	96.7311	9.7789	96.7311	0.00
03/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2388	2	2388	2	24,761.00
03/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5472	5	5472	5	0.00
03/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5432	5	5432	5	0.00
03/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5511	5	5511	5	0.00
03/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4483	5	4483	5	0.00
03/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4419	5	4419	5	0.00
03/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8326	9	8326	9	0.00
03/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4451	5	4451	5	0.00
03/09/2019	R186 On 07-November-19			Bond Future	8.17	116.3797	8.1732	116.3797	127,234.00
03/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1345	1	1345	1	3,750.00
03/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3351	3	3351	3	0.00
03/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1280	1	1280	1	4,955.00
03/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4395	4	4395	4	0.00
03/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1186	1	1186	1	0.00
03/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4497	4	4497	4	0.00
03/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4446	4	4446	4	0.00
03/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	106	0	106	0	0.00
03/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	955	1	955	1	0.00
03/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1033	1	1033	1	7,500.00
03/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	110	0	110	0	0.00
03/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	221	0	221	0	4,955.00
03/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	113	0	113	0	0.00
03/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	906	1	906	1	3,750.00
03/09/2019	R186 On 06-February-20			Bond Future	8.22	113.1707	8.2180	113.1707	0.00
03/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1567	2	1567	2	1,007.00
03/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2988	3	2988	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
03/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2801	3	2801	3	0.00
03/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3064	3	3064	3	0.00
03/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4849	5	4849	5	0.00
03/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3026	3	3026	3	0.00
03/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1149	1	1149	1	0.00
03/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	616	1	616	1	1,007.00
03/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1250	1	1250	1	1,007.00
03/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1132	1	1132	1	0.00
03/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2168	2	2168	2	0.00
03/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1165	1	1165	1	0.00
03/09/2019	R186 On 07-May-20			Bond Future	8.26	115.2632	8.2564	115.2632	0.00
03/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1811	2	1811	2	0.00
03/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4734	5	4734	5	0.00
03/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2379	2	2379	2	6,000.00
03/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1837	2	1837	2	0.00
03/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1784	2	1784	2	0.00
03/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	757	1	757	1	6,000.00
03/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2791	3	2791	3	0.00
03/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4355	4	4355	4	0.00
03/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1190	1	1190	1	6,000.00
03/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2252	2	2252	2	0.00
03/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2736	3	2736	3	0.00
03/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2763	3	2763	3	0.00
03/09/2019	R197 On 07-November-19			Bond Future	308.58	308.5938	308.5846	308.5938	2,507.00
03/09/2019	R197 On 06-February-20			Bond Future	306.53	306.5657	306.5342	306.5657	40.00
03/09/2019	R197 On 07-May-20			Bond Future	312.25	312.3053	312.2468	312.3053	0.00
03/09/2019	R202 On 07-November-19			Bond Future	233.94	233.6822	233.9383	233.6822	9,082.00
03/09/2019	R202 On 06-February-20			Bond Future	234.12	233.8778	234.1218	233.8778	0.00
03/09/2019	R202 On 07-May-20			Bond Future	238.49	238.2565	238.4850	238.2565	0.00
03/09/2019	R207 On 07-November-19			Bond Future	6.59	102.4700	6.5911	102.4700	3,884.00
03/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	811	1	811	1	0.00

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03/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	809	1	809	1	0.00
03/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	807	1	807	1	0.00
03/09/2019	R208 On 07-November-19			Bond Future	6.55	101.1141	6.5492	101.1141	10,069.00
03/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	413	0	413	0	0.00
03/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	402	0	402	0	0.00
03/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	391	0	391	0	0.00
03/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	36	0	36	0	0.00
03/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	38	0	38	0	0.00
03/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	35	0	35	0	0.00
03/09/2019	R208 On 06-February-20			Bond Future	6.38	102.9343	6.3830	102.9343	0.00
03/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	69	0	69	0	0.00
03/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	72	0	72	0	0.00
03/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	76	0	76	0	0.00
03/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	339	0	339	0	0.00
03/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	354	0	354	0	0.00
03/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	346	0	346	0	0.00
03/09/2019	R208 On 07-May-20			Bond Future	6.07	101.4337	6.0675	101.4337	0.00
03/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1084	1	1084	1	0.00
03/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1093	1	1093	1	0.00
03/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1076	1	1076	1	0.00
03/09/2019	R209 On 07-November-19			Bond Future	9.56	73.3838	9.5561	73.3838	89,350.00
03/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2456	2	2456	2	0.00
03/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1325	1	1325	1	5,000.00
03/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	190	0	190	0	8,000.00
03/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2544	2	2544	2	0.00
03/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	852	1	852	1	8,000.00
03/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2327	2	2327	2	0.00
03/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2500	2	2500	2	0.00
03/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	868	1	868	1	0.00
03/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2352	3	2352	3	0.00
03/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	849	1	849	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
03/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	948	1	948	1	8,000.00
03/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4523	5	4523	5	0.00
03/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	888	1	888	1	0.00
03/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1693	2	1693	2	0.00
03/09/2019	R209 On 06-February-20			Bond Future	9.62	74.7049	9.6192	74.7049	0.00
03/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2124	2	2124	2	0.00
03/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2155	2	2155	2	0.00
03/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2093	2	2093	2	0.00
03/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2868	3	2868	3	0.00
03/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2834	3	2834	3	0.00
03/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2800	3	2800	3	0.00
03/09/2019	R209 On 07-May-20			Bond Future	9.68	72.9345	9.6792	72.9345	0.00
03/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2417	2	2417	2	0.00
03/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2478	2	2478	2	0.00
03/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2448	2	2448	2	0.00
03/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3867	4	3867	4	0.00
03/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3831	4	3831	4	0.00
03/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3902	4	3902	4	0.00
03/09/2019	R210 On 07-November-19			Bond Future	189.74	189.7455	189.7423	189.7455	2,132.00
03/09/2019	R210 On 06-February-20			Bond Future	193.19	193.2074	193.1903	193.2074	0.00
03/09/2019	R210 On 07-May-20			Bond Future	194.14	194.1743	194.1403	194.1743	0.00
03/09/2019	R212 On 07-November-19			Bond Future	162.60	162.5632	162.5952	162.5632	6,684.00
03/09/2019	R212 On 06-February-20			Bond Future	163.30	163.2832	163.3040	163.2832	0.00
03/09/2019	R212 On 07-May-20			Bond Future	166.35	166.3402	166.3474	166.3402	0.00
03/09/2019	R213 On 07-November-19			Bond Future	9.11	86.5167	9.1125	86.5167	18,654.00
03/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3281	3	3281	3	0.00
03/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3330	3	3330	3	0.00
03/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3379	3	3379	3	0.00
03/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	395	0	395	0	0.00
03/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	417	0	417	0	0.00
03/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	406	0	406	0	0.00
03/09/2019	R213 On 06-February-20			Bond Future	9.18	88.0742	9.1788	88.0742	0.00
03/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2624	3	2624	3	0.00
03/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2589	3	2589	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
03/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2555	2	2555	2	0.00
03/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2030	2	2030	2	0.00
03/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2057	2	2057	2	0.00
03/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2004	2	2004	2	0.00
03/09/2019	R213 On 07-May-20			Bond Future	9.24	86.1501	9.2352	86.1501	0.00
03/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2159	2	2159	2	0.00
03/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2188	2	2188	2	0.00
03/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2216	2	2216	2	0.00
03/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3533	4	3533	4	0.00
03/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3599	4	3599	4	0.00
03/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3566	4	3566	4	0.00
03/09/2019	R214 On 07-November-19			Bond Future	9.82	71.6282	9.8248	71.6282	15,542.00
03/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2274	2	2274	2	0.00
03/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2316	2	2316	2	0.00
03/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2232	2	2232	2	0.00
03/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	1064	1	1064	1	0.00
03/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	1040	1	1040	1	0.00
03/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	1017	1	1017	1	0.00
03/09/2019	R214 On 06-February-20			Bond Future	9.89	72.9176	9.8942	72.9176	0.00
03/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2020	2	2020	2	0.00
03/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2083	2	2083	2	0.00
03/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2051	2	2051	2	0.00
03/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3229	3	3229	3	0.00
03/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3192	3	3192	3	0.00
03/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3266	3	3266	3	0.00
03/09/2019	R214 On 07-May-20			Bond Future	9.96	70.9670	9.9552	70.9670	0.00
03/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2705	3	2705	3	0.00
03/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2736	3	2736	3	0.00
03/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2674	3	2674	3	0.00
03/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4049	4	4049	4	0.00
03/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4013	4	4013	4	0.00
03/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3976	4	3976	4	0.00
03/09/2019	R248 On 07-November-19			Bond Future	9.87	90.8615	9.8705	90.8615	85,959.00
03/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2708	3	2708	3	0.00

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03/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2655	3	2655	3	0.00
03/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2603	2	2603	2	0.00
03/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1386	2	1386	2	0.00
03/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1418	2	1418	2	0.00
03/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1355	1	1355	1	0.00
03/09/2019	R248 On 06-February-20			Bond Future	9.94	92.4972	9.9408	92.4972	100.00
03/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2293	2	2293	2	0.00
03/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2331	2	2331	2	0.00
03/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2255	2	2255	2	0.00
03/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4240	4	4240	4	0.00
03/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4340	5	4340	5	0.00
03/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4290	4	4290	4	0.00
03/09/2019	R248 On 07-May-20			Bond Future	10.00	89.7668	10.0027	89.7668	0.00
03/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3173	3	3173	3	0.00
03/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3251	3	3251	3	0.00
03/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3212	3	3212	3	0.00
03/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5115	5	5115	5	0.00
03/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5163	5	5163	5	0.00
03/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5067	5	5067	5	0.00
03/09/2019	R248 On 06-August-20			Bond Future	10.06	91.4368	10.0644	91.4368	0.00
03/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6125	6	6125	6	0.00
03/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2618	3	2618	3	20,640.00
03/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6214	6	6214	6	0.00
03/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6170	6	6170	6	0.00
03/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5139	5	5139	5	0.00
03/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5102	5	5102	5	0.00
03/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5176	5	5176	5	0.00
03/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9848	10	9848	10	0.00