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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
06/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	2025 On 07-November-19			Bond Future	137.42	137.4890	137.4185	137.4890	1,451.00
06/09/2019	2025 On 06-February-20			Bond Future	138.44	138.5140	138.4423	138.5140	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
06/09/2019	2025 On 07-May-20			Bond Future	141.02	141.0952	141.0221	141.0952	0.00
06/09/2019	2029 On 07-November-19			Bond Future	101.88	102.0577	101.8822	102.0577	4,260.00
06/09/2019	2029 On 06-February-20			Bond Future	103.73	103.9126	103.7340	103.9126	0.00
06/09/2019	2029 On 07-May-20			Bond Future	104.55	104.7364	104.5544	104.7364	0.00
06/09/2019	2030 On 07-November-19			Bond Future	8.88	96.4774	8.8839	96.4774	72,732.00
06/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3957	4	3957	4	0.00
06/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2118	2	2118	2	5,500.00
06/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3036	3	3036	3	0.00
06/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	550	1	550	1	5,500.00
06/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4010	4	4010	4	0.00
06/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5482	6	5482	6	0.00
06/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2560	3	2560	3	0.00
06/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2793	3	2793	3	0.00
06/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	246	0	246	0	0.00
06/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3905	4	3905	4	0.00
06/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5150	5	5150	5	0.00
06/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5983	6	5983	6	0.00
06/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	493	1	493	1	0.00
06/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3286	3	3286	3	0.00
06/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2204	2	2204	2	0.00
06/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1528	2	1528	2	0.00
06/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1109	1	1109	1	5,000.00
06/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	378	0	378	0	2,500.00
06/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	499	0	499	0	5,333.00
06/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	716	1	716	1	0.00
06/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	137	0	137	0	0.00
06/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	268	0	268	0	0.00
06/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	87	0	87	0	2,500.00
06/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2520	2	2520	2	0.00
06/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	755	1	755	1	0.00
06/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	260	0	260	0	0.00
06/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2381	2	2381	2	0.00
06/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	253	0	253	0	0.00
06/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	114	0	114	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
06/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	575	1	575	1	2,750.00
06/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3396	3	3396	3	0.00
06/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	435	0	435	0	2,750.00
06/09/2019	2030 On 06-February-20			Bond Future	8.94	94.1988	8.9425	94.1988	0.00
06/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2415	2	2415	2	5,820.00
06/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2921	3	2921	3	0.00
06/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	812	1	812	1	5,820.00
06/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2959	3	2959	3	0.00
06/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2997	3	2997	3	0.00
06/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1652	2	1652	2	0.00
06/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1699	2	1699	2	0.00
06/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4280	4	4280	4	0.00
06/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1675	2	1675	2	0.00
06/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2057	2	2057	2	0.00
06/09/2019	2030 On 07-May-20			Bond Future	9.00	95.9323	8.9994	95.9323	0.00
06/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2188	2	2188	2	0.00
06/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2159	2	2159	2	0.00
06/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2130	2	2130	2	0.00
06/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3452	3	3452	3	0.00
06/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3486	3	3486	3	0.00
06/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3419	3	3419	3	0.00
06/09/2019	2032 On 07-November-19			Bond Future	9.26	93.6691	9.2596	93.6691	47,957.00
06/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3603	4	3603	4	0.00
06/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3550	4	3550	4	0.00
06/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3497	4	3497	4	0.00
06/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	510	1	510	1	0.00
06/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	523	1	523	1	0.00
06/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	497	0	497	0	0.00
06/09/2019	2032 On 06-February-20			Bond Future	9.33	95.3488	9.3260	95.3488	0.00
06/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2771	3	2771	3	0.00
06/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2809	3	2809	3	0.00
06/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2734	3	2734	3	0.00
06/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2368	2	2368	2	0.00
06/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2338	2	2338	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
06/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2308	2	2308	2	0.00
06/09/2019	2032 On 07-May-20			Bond Future	9.39	92.9433	9.3890	92.9433	0.00
06/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2427	2	2427	2	0.00
06/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2490	3	2490	3	0.00
06/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2458	2	2458	2	0.00
06/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3869	4	3869	4	0.00
06/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3832	4	3832	4	0.00
06/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3906	4	3906	4	0.00
06/09/2019	2033 On 07-November-19			Bond Future	102.74	102.7354	102.7352	102.7354	6,260.00
06/09/2019	2033 On 06-February-20			Bond Future	104.60	104.6028	104.6026	104.6028	0.00
06/09/2019	2033 On 07-May-20			Bond Future	105.36	105.3564	105.3563	105.3564	0.00
06/09/2019	2037 On 07-November-19			Bond Future	9.67	92.8415	9.6711	92.8415	60,745.00
06/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2997	3	2997	3	0.00
06/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3103	3	3103	3	0.00
06/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3050	3	3050	3	0.00
06/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	867	1	867	1	0.00
06/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	846	1	846	1	0.00
06/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	889	1	889	1	0.00
06/09/2019	2037 On 06-February-20			Bond Future	9.74	90.2471	9.7403	90.2471	0.00
06/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2646	3	2646	3	0.00
06/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2608	3	2608	3	0.00
06/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2571	3	2571	3	0.00
06/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3144	3	3144	3	0.00
06/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3183	3	3183	3	0.00
06/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3105	3	3105	3	0.00
06/09/2019	2037 On 07-May-20			Bond Future	9.81	91.9079	9.8081	91.9079	0.00
06/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2873	3	2873	3	0.00
06/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2908	3	2908	3	0.00
06/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2943	3	2943	3	0.00
06/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4444	4	4444	4	0.00
06/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4528	4	4528	4	0.00
06/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4486	4	4486	4	0.00
06/09/2019	2038 On 07-November-19			Bond Future	121.15	121.1462	121.1459	121.1462	21,859.00
06/09/2019	2038 On 06-February-20			Bond Future	121.69	121.6898	121.6897	121.6898	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
06/09/2019	2038 On 07-May-20			Bond Future	123.96	123.9575	123.9574	123.9575	0.00
06/09/2019	2040 On 07-November-19			Bond Future	9.82	95.5974	9.8170	95.5974	40,851.00
06/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2881	3	2881	3	0.00
06/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2936	3	2936	3	0.00
06/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1781	2	1781	2	1,260.00
06/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	355	0	355	0	1,260.00
06/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2990	3	2990	3	0.00
06/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1104	1	1104	1	0.00
06/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1155	1	1155	1	0.00
06/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1922	2	1922	2	0.00
06/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4768	5	4768	5	0.00
06/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1130	1	1130	1	0.00
06/09/2019	2040 On 06-February-20			Bond Future	9.89	92.8019	9.8878	92.8019	0.00
06/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	85	0	85	0	0.00
06/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2459	3	2459	3	0.00
06/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2536	3	2536	3	0.00
06/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	479	1	479	1	0.00
06/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2498	3	2498	3	0.00
06/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3626	4	3626	4	0.00
06/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3582	3	3582	3	0.00
06/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8151	8	8151	8	0.00
06/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3670	4	3670	4	0.00
06/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13520	13	13520	13	0.00
06/09/2019	2040 On 07-May-20			Bond Future	9.96	94.5097	9.9570	94.5097	0.00
06/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3088	3	3088	3	0.00
06/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3050	3	3050	3	0.00
06/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3013	3	3013	3	0.00
06/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4860	5	4860	5	0.00
06/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4770	5	4770	5	0.00
06/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4815	5	4815	5	0.00
06/09/2019	2044 On 07-November-19			Bond Future	9.87	92.4879	9.8655	92.4879	38,089.00
06/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2848	3	2848	3	0.00
06/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5643	6	5643	6	0.00
06/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2795	3	2795	3	0.00

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06/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2902	3	2902	3	0.00
06/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	175	0	175	0	328.00
06/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1395	2	1395	2	328.00
06/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1272	1	1272	1	0.00
06/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6142	6	6142	6	0.00
06/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1217	1	1217	1	0.00
06/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2456	2	2456	2	0.00
06/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1244	1	1244	1	0.00
06/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	431	0	431	0	328.00
06/09/2019	2044 On 06-February-20			Bond Future	9.93	89.7620	9.9340	89.7620	0.00
06/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	566	1	566	1	328.00
06/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2459	3	2459	3	0.00
06/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2345	2	2345	2	328.00
06/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2421	3	2421	3	0.00
06/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7611	8	7611	8	0.00
06/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2497	3	2497	3	0.00
06/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3878	4	3878	4	0.00
06/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3785	4	3785	4	0.00
06/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1051	1	1051	1	328.00
06/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3831	4	3831	4	0.00
06/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3972	4	3972	4	0.00
06/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8021	8	8021	8	0.00
06/09/2019	2044 On 07-May-20			Bond Future	10.00	91.4139	10.0008	91.4139	0.00
06/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3152	3	3152	3	0.00
06/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3228	3	3228	3	0.00
06/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1444	2	1444	2	556.00
06/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1630	2	1630	2	100.00
06/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3912	4	3912	4	100.00
06/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3190	3	3190	3	0.00
06/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3623	4	3623	4	556.00
06/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9221	9	9221	9	0.00
06/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9587	10	9587	10	0.00
06/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4855	5	4855	5	0.00
06/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7853	8	7853	8	0.00

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06/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4370	4	4370	4	0.00
06/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4083	4	4083	4	0.00
06/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1509	1	1509	1	556.00
06/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1387	1	1387	1	100.00
06/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4901	5	4901	5	0.00
06/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7401	7	7401	7	0.00
06/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4809	5	4809	5	0.00
06/09/2019	2046 On 07-November-19			Bond Future	111.42	111.5235	111.4211	111.5235	17,994.00
06/09/2019	2046 On 06-February-20			Bond Future	113.45	113.5505	113.4464	113.5505	0.00
06/09/2019	2046 On 07-May-20			Bond Future	113.81	113.9183	113.8122	113.9183	0.00
06/09/2019	2050 On 07-November-19			Bond Future	116.29	116.2855	116.2853	116.2855	12,882.00
06/09/2019	2050 On 06-February-20			Bond Future	116.56	116.5636	116.5636	116.5636	0.00
06/09/2019	2050 On 07-May-20			Bond Future	118.74	118.7357	118.7357	118.7357	0.00
06/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	AL37 On 07-November-19			Index Future	668.03	668.4810	668.0330	668.4810	0.00
06/09/2019	AL37 On 06-February-20			Index Future	680.01	680.4690	680.0130	680.4690	0.00
06/09/2019	AL37 On 07-May-20			Index Future	692.53	692.9900	692.5250	692.9900	0.00
06/09/2019	AL7T On 07-November-19			Index Future	779.47	779.9870	779.4700	779.9870	120.00
06/09/2019	AL7T On 06-February-20			Index Future	793.45	793.9740	793.4490	793.9740	0.00
06/09/2019	AL7T On 07-May-20			Index Future	808.05	808.5830	808.0480	808.5830	0.00
06/09/2019	ALBI On 07-November-19			Index Future	697.35	698.3050	697.3460	698.3050	220.00
06/09/2019	ALBI On 06-February-20			Index Future	709.85	710.8280	709.8520	710.8280	0.00
06/09/2019	ALBI On 07-May-20			Index Future	722.91	723.9070	722.9130	723.9070	0.00
06/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	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
06/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2019	ES33 On 07-November-19			Bond Future	10.81	77.7888	10.8116	77.7888	350.00
06/09/2019	ES33 On 06-February-20			Bond Future	10.93	79.1838	10.9288	79.1838	0.00
06/09/2019	ES33 On 07-May-20			Bond Future	11.04	76.8470	11.0417	76.8470	0.00
06/09/2019	ES42 On 07-November-19			Bond Future	11.17	78.7723	11.1667	78.7723	4,919.00
06/09/2019	ES42 On 06-February-20			Bond Future	11.28	80.1848	11.2792	80.1848	0.00
06/09/2019	ES42 On 07-May-20			Bond Future	11.39	77.3957	11.3922	77.3957	0.00
06/09/2019	GOVI On 07-November-19			GOVI	690.36	691.3710	690.3600	691.3710	1,199.00
06/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	174600	18	174600	18	0.00
06/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	174500	18	174500	18	0.00
06/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	174400	18	174400	18	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
06/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 06-February-20			GOVI	702.74	703.7690	702.7410	703.7690	0.00
06/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	1	0	1	0.00
06/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	1	0	1	0.00
06/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	1	0	1	0.00
06/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	3890	0	3890	0	0.00
06/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	4090	0	4090	0	0.00
06/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	3990	0	3990	0	0.00
06/09/2019	GOVI On 07-May-20			GOVI	715.67	716.7190	715.6710	716.7190	0.00
06/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	43290	3	43290	3	0.00
06/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	43090	3	43090	3	0.00
06/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	43190	3	43190	3	0.00
06/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2019	IGOV On 07-November-19			Index Future	262.65	262.6970	262.6520	262.6970	1,017.00
06/09/2019	IGOV On 06-February-20			Index Future	267.43	267.4720	267.4260	267.4720	0.00
06/09/2019	IGOV On 07-May-20			Index Future	272.41	272.4560	272.4100	272.4560	0.00
06/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
06/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
06/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
06/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
06/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9400	101.9300	101.9400	0.00
06/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.72	98.7300	98.7200	98.7300	0.00
06/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.29	95.3000	95.2900	95.3000	0.00
06/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.23	94.2400	94.2300	94.2400	0.00
06/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.12	93.1400	93.1200	93.1400	0.00
06/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.98	93.0000	92.9800	93.0000	0.00
06/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.92	94.9400	94.9200	94.9400	51.00
06/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.81	94.8500	94.8100	94.8500	0.00
06/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.75	95.7900	95.7500	95.7900	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
06/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.46	99.5000	99.4600	99.5000	0.00
06/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.50	100.5200	100.5000	100.5200	0.00
06/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.57	93.5800	93.5700	93.5800	0.00
06/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.48	99.4600	99.4800	99.4600	0.00
06/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.71	94.6900	94.7100	94.6900	0.00
06/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.77	89.7700	89.7700	89.7700	0.00
06/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.56	86.5700	86.5600	86.5700	0.00
06/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.14	85.1700	85.1400	85.1700	0.00
06/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.25	87.2800	87.2500	87.2800	0.00
06/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.07	91.1000	91.0700	91.1000	0.00
06/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.52	89.5400	89.5200	89.5400	0.00
06/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.59	91.6000	91.5900	91.6000	0.00
06/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.12	97.1200	97.1200	97.1200	0.00
06/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.44	97.4400	97.4400	97.4400	0.00
06/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.72	90.7200	90.7200	90.7200	0.00
06/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.08	98.0800	98.0800	98.0800	0.00
06/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.41	91.4200	91.4100	91.4200	0.00
06/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/09/2019	R023 On 07-November-19			Bond Future	7.28	102.9857	7.2778	102.9857	53,397.00
06/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2064	2	2064	2	0.00
06/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2118	2	2118	2	0.00
06/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2091	2	2091	2	0.00
06/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	44	0	44	0	0.00
06/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	41	0	41	0	0.00
06/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	43	0	43	0	0.00
06/09/2019	R023 On 06-February-20			Bond Future	7.29	104.8325	7.2853	104.8325	0.00
06/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1131	1	1131	1	0.00
06/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1170	1	1170	1	0.00
06/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1150	1	1150	1	0.00
06/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	490	0	490	0	0.00
06/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	482	0	482	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
06/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	498	0	498	0	0.00
06/09/2019	R023 On 07-May-20			Bond Future	7.26	102.8287	7.2623	102.8287	0.00
06/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	440	0	440	0	0.00
06/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	451	0	451	0	0.00
06/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	430	0	430	0	0.00
06/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1371	1	1371	1	0.00
06/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1356	1	1356	1	0.00
06/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1342	1	1342	1	0.00
06/09/2019	R035 On 07-November-19			Bond Future	9.54	96.6300	9.5387	96.6300	94,357.00
06/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3280	3	3280	3	0.00
06/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1623	2	1623	2	3,500.00
06/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	196	0	196	0	3,500.00
06/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3335	3	3335	3	0.00
06/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3390	4	3390	4	0.00
06/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5286	5	5286	5	0.00
06/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	774	1	774	1	0.00
06/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	793	1	793	1	0.00
06/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	345	0	345	0	3,500.00
06/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1766	2	1766	2	0.00
06/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5111	5	5111	5	0.00
06/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	756	1	756	1	0.00
06/09/2019	R035 On 06-February-20			Bond Future	9.61	98.3628	9.6122	98.3628	0.00
06/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2785	3	2785	3	0.00
06/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2746	3	2746	3	0.00
06/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2707	3	2707	3	0.00
06/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2875	3	2875	3	0.00
06/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2802	3	2802	3	0.00
06/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2838	3	2838	3	0.00
06/09/2019	R035 On 07-May-20			Bond Future	9.68	95.6690	9.6764	95.6690	0.00
06/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1694	2	1694	2	5,000.00
06/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3859	4	3859	4	5,000.00
06/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2809	3	2809	3	0.00
06/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2879	3	2879	3	0.00
06/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8736	9	8736	9	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
06/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2843	3	2843	3	0.00
06/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4361	4	4361	4	0.00
06/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3315	3	3315	3	0.00
06/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4279	4	4279	4	0.00
06/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1231	1	1231	1	5,000.00
06/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4320	4	4320	4	0.00
06/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6043	6	6043	6	0.00
06/09/2019	R035 On 06-August-20			Bond Future	9.74	97.4474	9.7405	97.4474	0.00
06/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2463	3	2463	3	24,761.00
06/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5605	6	5605	6	0.00
06/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5565	6	5565	6	0.00
06/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5646	6	5646	6	0.00
06/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4336	4	4336	4	0.00
06/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4273	4	4273	4	0.00
06/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8120	8	8120	8	0.00
06/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4304	4	4304	4	0.00
06/09/2019	R186 On 07-November-19			Bond Future	8.17	116.5713	8.1655	116.5713	127,434.00
06/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1339	1	1339	1	3,750.00
06/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3371	3	3371	3	0.00
06/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1273	1	1273	1	4,955.00
06/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4423	4	4423	4	0.00
06/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1178	1	1178	1	0.00
06/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4526	5	4526	5	0.00
06/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4474	5	4474	5	0.00
06/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	91	0	91	0	0.00
06/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	904	1	904	1	0.00
06/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	980	1	980	1	7,500.00
06/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	94	0	94	0	0.00
06/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	196	0	196	0	4,955.00
06/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	97	0	97	0	0.00
06/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	856	1	856	1	3,750.00
06/09/2019	R186 On 06-February-20			Bond Future	8.21	113.3578	8.2097	113.3578	0.00
06/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1560	2	1560	2	1,007.00
06/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2990	3	2990	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
06/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2801	3	2801	3	0.00
06/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3067	3	3067	3	0.00
06/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4865	5	4865	5	0.00
06/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3028	3	3028	3	0.00
06/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1106	1	1106	1	0.00
06/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	587	1	587	1	1,007.00
06/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1205	1	1205	1	1,007.00
06/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1090	1	1090	1	0.00
06/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2115	2	2115	2	0.00
06/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1122	1	1122	1	0.00
06/09/2019	R186 On 07-May-20			Bond Future	8.25	115.4438	8.2477	115.4438	0.00
06/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1804	2	1804	2	0.00
06/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4742	5	4742	5	0.00
06/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2378	2	2378	2	6,000.00
06/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1831	2	1831	2	0.00
06/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1777	2	1777	2	0.00
06/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	745	1	745	1	6,000.00
06/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2738	3	2738	3	0.00
06/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4296	4	4296	4	0.00
06/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1152	1	1152	1	6,000.00
06/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2205	2	2205	2	0.00
06/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2683	3	2683	3	0.00
06/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2710	3	2710	3	0.00
06/09/2019	R197 On 07-November-19			Bond Future	309.02	309.0236	309.0169	309.0236	2,507.00
06/09/2019	R197 On 06-February-20			Bond Future	306.98	306.9823	306.9757	306.9823	40.00
06/09/2019	R197 On 07-May-20			Bond Future	312.70	312.7030	312.6962	312.7030	0.00
06/09/2019	R202 On 07-November-19			Bond Future	233.81	233.8062	233.8054	233.8062	9,082.00
06/09/2019	R202 On 06-February-20			Bond Future	233.99	233.9882	233.9877	233.9882	0.00
06/09/2019	R202 On 07-May-20			Bond Future	238.35	238.3485	238.3480	238.3485	0.00
06/09/2019	R207 On 07-November-19			Bond Future	6.61	102.4379	6.6139	102.4379	3,884.00
06/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
06/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
06/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
06/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	815	1	815	1	0.00

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06/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	813	1	813	1	0.00
06/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	811	1	811	1	0.00
06/09/2019	R208 On 07-November-19			Bond Future	6.55	101.0461	6.5492	101.0461	10,069.00
06/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	414	0	414	0	0.00
06/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	403	0	403	0	0.00
06/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	392	0	392	0	0.00
06/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	37	0	37	0	0.00
06/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	39	0	39	0	0.00
06/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	36	0	36	0	0.00
06/09/2019	R208 On 06-February-20			Bond Future	6.38	102.8580	6.3827	102.8580	0.00
06/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	56	0	56	0	0.00
06/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	59	0	59	0	0.00
06/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	62	0	62	0	0.00
06/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	325	0	325	0	0.00
06/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	341	0	341	0	0.00
06/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	333	0	333	0	0.00
06/09/2019	R208 On 07-May-20			Bond Future	6.07	101.3471	6.0673	101.3471	0.00
06/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
06/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
06/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1084	1	1084	1	0.00
06/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1093	1	1093	1	0.00
06/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1076	1	1076	1	0.00
06/09/2019	R209 On 07-November-19			Bond Future	9.54	73.8740	9.5372	73.8740	89,289.00
06/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2500	3	2500	3	0.00
06/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1343	1	1343	1	5,000.00
06/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	185	0	185	0	8,000.00
06/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2590	3	2590	3	0.00
06/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	858	1	858	1	8,000.00
06/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2368	2	2368	2	0.00
06/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2545	3	2545	3	0.00
06/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	789	1	789	1	0.00
06/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2234	2	2234	2	0.00
06/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	771	1	771	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
06/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	866	1	866	1	8,000.00
06/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4395	4	4395	4	0.00
06/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	808	1	808	1	0.00
06/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1588	2	1588	2	0.00
06/09/2019	R209 On 06-February-20			Bond Future	9.60	75.1987	9.5997	75.1987	0.00
06/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2212	2	2212	2	0.00
06/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2245	2	2245	2	0.00
06/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2181	2	2181	2	0.00
06/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2830	3	2830	3	0.00
06/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2796	3	2796	3	0.00
06/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2763	3	2763	3	0.00
06/09/2019	R209 On 07-May-20			Bond Future	9.66	73.4310	9.6591	73.4310	0.00
06/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2442	3	2442	3	0.00
06/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2504	3	2504	3	0.00
06/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2473	3	2473	3	0.00
06/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3763	4	3763	4	0.00
06/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3728	4	3728	4	0.00
06/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3798	4	3798	4	0.00
06/09/2019	R210 On 07-November-19			Bond Future	189.73	189.7362	189.7348	189.7362	2,132.00
06/09/2019	R210 On 06-February-20			Bond Future	193.18	193.1848	193.1834	193.1848	0.00
06/09/2019	R210 On 07-May-20			Bond Future	194.13	194.1346	194.1331	194.1346	0.00
06/09/2019	R212 On 07-November-19			Bond Future	162.61	162.6166	162.6125	162.6166	6,684.00
06/09/2019	R212 On 06-February-20			Bond Future	163.32	163.3264	163.3224	163.3264	0.00
06/09/2019	R212 On 07-May-20			Bond Future	166.37	166.3700	166.3659	166.3700	0.00
06/09/2019	R213 On 07-November-19			Bond Future	9.09	86.8920	9.0884	86.8920	18,654.00
06/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3420	3	3420	3	0.00
06/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3469	4	3469	4	0.00
06/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3519	4	3519	4	0.00
06/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	384	0	384	0	0.00
06/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	405	0	405	0	0.00
06/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	394	0	394	0	0.00
06/09/2019	R213 On 06-February-20			Bond Future	9.15	88.4503	9.1538	88.4503	0.00
06/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2677	3	2677	3	0.00
06/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2642	3	2642	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
06/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2607	3	2607	3	0.00
06/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1928	2	1928	2	0.00
06/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1954	2	1954	2	0.00
06/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1903	2	1903	2	0.00
06/09/2019	R213 On 07-May-20			Bond Future	9.21	86.5256	9.2093	86.5256	0.00
06/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2197	2	2197	2	0.00
06/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2226	2	2226	2	0.00
06/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2256	2	2256	2	0.00
06/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3415	3	3415	3	0.00
06/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3481	3	3481	3	0.00
06/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3448	3	3448	3	0.00
06/09/2019	R214 On 07-November-19			Bond Future	9.81	72.1362	9.8058	72.1362	15,541.00
06/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2369	2	2369	2	0.00
06/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2412	3	2412	3	0.00
06/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2325	2	2325	2	0.00
06/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	1028	1	1028	1	0.00
06/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	1006	1	1006	1	0.00
06/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	985	1	985	1	0.00
06/09/2019	R214 On 06-February-20			Bond Future	9.87	73.4298	9.8745	73.4298	0.00
06/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2047	2	2047	2	0.00
06/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2111	2	2111	2	0.00
06/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2078	2	2078	2	0.00
06/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3124	3	3124	3	0.00
06/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3088	3	3088	3	0.00
06/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3161	3	3161	3	0.00
06/09/2019	R214 On 07-May-20			Bond Future	9.93	71.4824	9.9349	71.4824	0.00
06/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2738	3	2738	3	0.00
06/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2769	3	2769	3	0.00
06/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2706	3	2706	3	0.00
06/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3948	4	3948	4	0.00
06/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3911	4	3911	4	0.00
06/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3875	4	3875	4	0.00
06/09/2019	R248 On 07-November-19			Bond Future	9.85	91.5091	9.8513	91.5091	86,284.00
06/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2826	3	2826	3	0.00

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06/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2771	3	2771	3	0.00
06/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2717	3	2717	3	0.00
06/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1337	1	1337	1	0.00
06/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1367	1	1367	1	0.00
06/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1308	1	1308	1	0.00
06/09/2019	R248 On 06-February-20			Bond Future	9.92	93.1501	9.9210	93.1501	100.00
06/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2322	2	2322	2	0.00
06/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2361	2	2361	2	0.00
06/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2284	2	2284	2	0.00
06/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4101	4	4101	4	0.00
06/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4200	4	4200	4	0.00
06/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4151	4	4151	4	0.00
06/09/2019	R248 On 07-May-20			Bond Future	9.98	90.4238	9.9824	90.4238	0.00
06/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3211	3	3211	3	0.00
06/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3290	3	3290	3	0.00
06/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3250	3	3250	3	0.00
06/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4982	5	4982	5	0.00
06/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5030	5	5030	5	0.00
06/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4935	5	4935	5	0.00
06/09/2019	R248 On 06-August-20			Bond Future	10.04	92.1047	10.0434	92.1047	0.00
06/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6202	6	6202	6	0.00
06/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2654	3	2654	3	20,640.00
06/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6291	6	6291	6	0.00
06/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6246	6	6246	6	0.00
06/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5041	5	5041	5	0.00
06/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5005	5	5005	5	0.00
06/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5078	5	5078	5	0.00
06/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9709	10	9709	10	0.00