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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	2025 On 07-February-19			Bond Future	132.78	132.7306	132.7794	132.7306	355.00
09/01/2019	2025 On 02-May-19			Bond Future	135.13	135.0775	135.1263	135.0775	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
09/01/2019	2025 On 01-August-19			Bond Future	137.75	137.6960	137.7454	137.6960	0.00
09/01/2019	2029 On 07-February-19			Bond Future	100.82	100.7210	100.8221	100.7210	2,954.00
09/01/2019	2029 On 02-May-19			Bond Future	101.53	101.4288	101.5311	101.4288	0.00
09/01/2019	2029 On 01-August-19			Bond Future	103.53	103.4302	103.5342	103.4302	0.00
09/01/2019	2030 On 07-February-19			Bond Future	9.31	91.2963	9.3052	91.2963	55,192.00
09/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	606	1	606	1	3,960.00
09/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2583	3	2583	3	3,960.00
09/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	24	0	24	0	0.00
09/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5492	5	5492	5	0.00
09/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	150	0	150	0	1,320.00
09/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	26	0	26	0	0.00
09/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	28	0	28	0	0.00
09/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2183	2	2183	2	1,320.00
09/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	42	0	42	0	0.00
09/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1305	1	1305	1	0.00
09/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4011	4	4011	4	0.00
09/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2783	3	2783	3	0.00
09/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	704	1	704	1	0.00
09/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4403	5	4403	5	0.00
09/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	329	0	329	0	0.00
09/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4469	5	4469	5	0.00
09/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4536	5	4536	5	0.00
09/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	20	0	20	0	3,960.00
09/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1409	1	1409	1	0.00
09/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	235	0	235	0	0.00
09/01/2019	2030 On 02-May-19			Bond Future	9.36	92.8900	9.3616	92.8900	0.00
09/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2046	2	2046	2	0.00
09/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5545	5	5545	5	0.00
09/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2114	2	2114	2	0.00
09/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	745	1	745	1	3,000.00
09/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2080	2	2080	2	3,000.00
09/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1839	2	1839	2	0.00
09/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1811	2	1811	2	0.00
09/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3702	4	3702	4	0.00

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09/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	485	1	485	1	3,000.00
09/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1868	2	1868	2	0.00
09/01/2019	2030 On 01-August-19			Bond Future	9.42	90.6957	9.4179	90.6957	0.00
09/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4453	4	4453	4	0.00
09/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4495	4	4495	4	0.00
09/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4411	4	4411	4	0.00
09/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1473	2	1473	2	0.00
09/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1507	2	1507	2	0.00
09/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1490	2	1490	2	0.00
09/01/2019	2032 On 07-February-19			Bond Future	9.52	93.5067	9.5212	93.5067	42,475.00
09/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	25	0	25	0	0.00
09/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	23	0	23	0	0.00
09/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	22	0	22	0	0.00
09/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5132	5	5132	5	0.00
09/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5205	5	5205	5	0.00
09/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5059	5	5059	5	0.00
09/01/2019	2032 On 02-May-19			Bond Future	9.58	90.9822	9.5776	90.9822	0.00
09/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2274	2	2274	2	0.00
09/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2311	2	2311	2	0.00
09/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2348	2	2348	2	0.00
09/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1992	2	1992	2	0.00
09/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2054	2	2054	2	0.00
09/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2023	2	2023	2	0.00
09/01/2019	2032 On 01-August-19			Bond Future	9.63	92.7562	9.6323	92.7562	0.00
09/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4794	5	4794	5	0.00
09/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4749	5	4749	5	0.00
09/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4704	5	4704	5	0.00
09/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1702	2	1702	2	0.00
09/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1663	2	1663	2	0.00
09/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1682	2	1682	2	0.00
09/01/2019	2033 On 07-February-19			Bond Future	102.97	102.8397	102.9736	102.8397	5,890.00
09/01/2019	2033 On 02-May-19			Bond Future	103.65	103.5127	103.6484	103.5127	0.00
09/01/2019	2033 On 01-August-19			Bond Future	105.69	105.5552	105.6931	105.5552	0.00
09/01/2019	2037 On 07-February-19			Bond Future	9.73	89.7924	9.7252	89.7924	64,737.00

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09/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	34	0	34	0	0.00
09/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	39	0	39	0	0.00
09/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	36	0	36	0	0.00
09/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5506	6	5506	6	0.00
09/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5343	6	5343	6	0.00
09/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5424	6	5424	6	0.00
09/01/2019	2037 On 02-May-19			Bond Future	9.78	91.3598	9.7817	91.3598	0.00
09/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2500	2	2500	2	0.00
09/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2460	2	2460	2	0.00
09/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2541	2	2541	2	0.00
09/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2396	2	2396	2	0.00
09/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2360	2	2360	2	0.00
09/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2324	2	2324	2	0.00
09/01/2019	2037 On 01-August-19			Bond Future	9.84	88.8854	9.8391	88.8854	0.00
09/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5246	5	5246	5	0.00
09/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5345	5	5345	5	0.00
09/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5295	5	5295	5	0.00
09/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1910	2	1910	2	0.00
09/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1889	2	1889	2	0.00
09/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1932	2	1932	2	0.00
09/01/2019	2038 On 07-February-19			Bond Future	120.37	120.3597	120.3721	120.3597	9,955.00
09/01/2019	2038 On 02-May-19			Bond Future	122.50	122.4879	122.4998	122.4879	0.00
09/01/2019	2038 On 01-August-19			Bond Future	124.86	124.8522	124.8639	124.8522	0.00
09/01/2019	2040 On 07-February-19			Bond Future	9.80	92.9984	9.8001	92.9984	30,578.00
09/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	32	0	32	0	0.00
09/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	37	0	37	0	0.00
09/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	34	0	34	0	0.00
09/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5987	6	5987	6	0.00
09/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6077	6	6077	6	0.00
09/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5898	6	5898	6	0.00
09/01/2019	2040 On 02-May-19			Bond Future	9.86	94.6218	9.8564	94.6218	0.00
09/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2813	3	2813	3	0.00
09/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4292	4	4292	4	1,150.00
09/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1619	2	1619	2	1,150.00

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09/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2768	3	2768	3	0.00
09/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2724	3	2724	3	0.00
09/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2492	3	2492	3	0.00
09/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2530	3	2530	3	0.00
09/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3771	4	3771	4	0.00
09/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2455	3	2455	3	0.00
09/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1529	2	1529	2	0.00
09/01/2019	2040 On 01-August-19			Bond Future	9.91	91.9607	9.9138	91.9607	0.00
09/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5634	5	5634	5	0.00
09/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5687	6	5687	6	0.00
09/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5740	6	5740	6	0.00
09/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2065	2	2065	2	0.00
09/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2112	2	2112	2	0.00
09/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2089	2	2089	2	0.00
09/01/2019	2044 On 07-February-19			Bond Future	9.81	90.1576	9.8142	90.1576	37,882.00
09/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	43	0	43	0	0.00
09/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	46	0	46	0	0.00
09/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	40	0	40	0	0.00
09/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5896	6	5896	6	0.00
09/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5804	6	5804	6	0.00
09/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5713	6	5713	6	0.00
09/01/2019	2044 On 02-May-19			Bond Future	9.87	91.7314	9.8682	91.7314	0.00
09/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2814	3	2814	3	0.00
09/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2905	3	2905	3	0.00
09/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2860	3	2860	3	0.00
09/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2471	3	2471	3	0.00
09/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2509	3	2509	3	0.00
09/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2547	3	2547	3	0.00
09/01/2019	2044 On 01-August-19			Bond Future	9.92	89.1391	9.9230	89.1391	0.00
09/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5848	6	5848	6	0.00
09/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5795	6	5795	6	0.00
09/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5902	6	5902	6	0.00
09/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2127	2	2127	2	0.00
09/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2103	2	2103	2	0.00

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09/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2080	2	2080	2	0.00
09/01/2019	2046 On 07-February-19			Bond Future	114.30	114.2867	114.2991	114.2867	12,458.00
09/01/2019	2046 On 02-May-19			Bond Future	114.63	114.6213	114.6333	114.6213	0.00
09/01/2019	2046 On 01-August-19			Bond Future	116.89	116.8832	116.8949	116.8832	0.00
09/01/2019	2050 On 07-February-19			Bond Future	118.68	117.8105	118.6833	117.8105	10,568.00
09/01/2019	2050 On 02-May-19			Bond Future	120.78	119.8937	120.7812	119.8937	0.00
09/01/2019	2050 On 01-August-19			Bond Future	121.35	120.4409	121.3455	120.4409	0.00
09/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	AL37 On 07-February-19			Index Future	613.88	613.4460	613.8800	613.4460	0.00
09/01/2019	AL37 On 02-May-19			Index Future	624.59	624.1500	624.5910	624.1500	0.00
09/01/2019	AL37 On 01-August-19			Index Future	636.76	636.3160	636.7640	636.3160	0.00
09/01/2019	AL7T On 07-February-19			Index Future	709.50	708.7140	709.4960	708.7140	0.00
09/01/2019	AL7T On 02-May-19			Index Future	721.88	721.0810	721.8750	721.0810	0.00
09/01/2019	AL7T On 01-August-19			Index Future	735.94	735.1360	735.9440	735.1360	0.00
09/01/2019	ALBI On 07-February-19			Index Future	643.54	642.4380	643.5360	642.4380	905.00
09/01/2019	ALBI On 02-May-19			Index Future	654.77	653.6480	654.7650	653.6480	0.00
09/01/2019	ALBI On 01-August-19			Index Future	667.53	666.3890	667.5260	666.3890	0.00
09/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2019	ES33 On 07-February-19			Bond Future	10.92	78.2436	10.9205	78.2436	494.00
09/01/2019	ES33 On 02-May-19			Bond Future	11.02	75.8181	11.0156	75.8181	0.00
09/01/2019	ES33 On 01-August-19			Bond Future	11.11	77.2964	11.1135	77.2964	0.00
09/01/2019	ES42 On 07-February-19			Bond Future	11.16	80.4416	11.1586	80.4416	5,169.00
09/01/2019	ES42 On 02-May-19			Bond Future	11.25	77.5851	11.2539	77.5851	0.00
09/01/2019	ES42 On 01-August-19			Bond Future	11.35	79.0981	11.3501	79.0981	0.00
09/01/2019	GOVI On 07-February-19			GOVI	637.05	635.9490	637.0520	635.9490	451.00
09/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
09/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
09/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
09/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	294580	31	294580	31	0.00
09/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	294680	31	294680	31	0.00
09/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	294780	31	294780	31	0.00
09/01/2019	GOVI On 02-May-19			GOVI	648.17	647.0460	648.1670	647.0460	0.00
09/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	2870	0	2870	0	0.00
09/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	2970	0	2970	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
09/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	3070	0	3070	0	0.00
09/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	1	0	1	0.00
09/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	1	0	1	0.00
09/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	1	0	1	0.00
09/01/2019	GOVI On 01-August-19			GOVI	660.80	659.6580	660.7990	659.6580	0.00
09/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	221090	21	221090	21	0.00
09/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	221190	21	221190	21	0.00
09/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	221290	21	221290	21	0.00
09/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
09/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
09/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
09/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2019	IGOV On 07-February-19			Index Future	254.28	253.9140	254.2810	253.9140	518.00
09/01/2019	IGOV On 02-May-19			Index Future	258.78	258.4030	258.7750	258.4030	215.00
09/01/2019	IGOV On 01-August-19			Index Future	263.88	263.5010	263.8800	263.5010	0.00
09/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
09/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
09/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
09/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
09/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7400	99.7500	99.7400	0.00
09/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.89	101.8900	101.8900	101.8900	0.00
09/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.86	102.8600	102.8600	102.8600	0.00
09/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.89	98.8900	98.8900	98.8900	0.00
09/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.48	102.4900	102.4800	102.4900	0.00
09/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.49	99.5000	99.4900	99.5000	0.00
09/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.30	96.3100	96.3000	96.3100	0.00
09/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.48	95.4900	95.4800	95.4900	0.00
09/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.62	94.6400	94.6200	94.6400	0.00
09/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.74	94.7600	94.7400	94.7600	0.00
09/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.90	96.9100	96.9000	96.9100	51.00
09/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.99	97.0100	96.9900	97.0100	0.00
09/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.14	98.1600	98.1400	98.1600	0.00
09/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.02	102.0400	102.0200	102.0400	0.00
09/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.23	103.2600	103.2300	103.2600	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
09/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.56	96.5900	96.5600	96.5900	0.00
09/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.58	102.6100	102.5800	102.6100	0.00
09/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.04	98.0700	98.0400	98.0700	0.00
09/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.53	94.5700	94.5300	94.5700	0.00
09/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.51	91.5500	91.5100	91.5500	0.00
09/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.24	90.2900	90.2400	90.2900	0.00
09/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.41	92.4500	92.4100	92.4500	0.00
09/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.21	96.2500	96.2100	96.2500	0.00
09/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.78	94.8200	94.7800	94.8200	0.00
09/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.85	96.8900	96.8500	96.8900	0.00
09/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.32	102.3500	102.3200	102.3500	0.00
09/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.67	102.7100	102.6700	102.7100	0.00
09/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.17	96.2100	96.1700	96.2100	0.00
09/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.37	103.4200	103.3700	103.4200	0.00
09/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.93	96.9800	96.9300	96.9800	0.00
09/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/01/2019	R023 On 07-February-19			Bond Future	8.03	102.4864	8.0343	102.4864	62,388.00
09/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8126	8	8126	8	0.00
09/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8187	8	8187	8	0.00
09/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8156	8	8156	8	0.00
09/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R023 On 02-May-19			Bond Future	8.06	100.3456	8.0576	100.3456	0.00
09/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1564	2	1564	2	0.00
09/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1539	1	1539	1	0.00
09/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1514	1	1514	1	0.00
09/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	288	0	288	0	0.00
09/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	295	0	295	0	0.00
09/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	282	0	282	0	0.00

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09/01/2019	R023 On 01-August-19			Bond Future	8.07	102.3020	8.0654	102.3020	0.00
09/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2905	3	2905	3	0.00
09/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2957	3	2957	3	0.00
09/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2931	3	2931	3	0.00
09/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	323	0	323	0	0.00
09/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	320	0	320	0	0.00
09/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	327	0	327	0	0.00
09/01/2019	R035 On 07-February-19			Bond Future	9.66	97.5127	9.6567	97.5127	74,160.00
09/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	27	0	27	0	0.00
09/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	31	0	31	0	0.00
09/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	29	0	29	0	0.00
09/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5542	6	5542	6	0.00
09/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5461	6	5461	6	0.00
09/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5624	6	5624	6	0.00
09/01/2019	R035 On 02-May-19			Bond Future	9.71	94.7147	9.7108	94.7147	0.00
09/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2563	2	2563	2	0.00
09/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2604	3	2604	3	0.00
09/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2523	2	2523	2	0.00
09/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2377	2	2377	2	0.00
09/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2307	2	2307	2	0.00
09/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2342	2	2342	2	0.00
09/01/2019	R035 On 01-August-19			Bond Future	9.76	96.5613	9.7642	96.5613	0.00
09/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5292	5	5292	5	0.00
09/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5244	5	5244	5	0.00
09/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5195	5	5195	5	0.00
09/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1842	2	1842	2	0.00
09/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1864	2	1864	2	0.00
09/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1820	2	1820	2	0.00
09/01/2019	R186 On 07-February-19			Bond Future	8.81	110.8148	8.8092	110.8148	86,420.00
09/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1537	1	1537	1	0.00
09/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2455	2	2455	2	3,000.00
09/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2964	3	2964	3	0.00
09/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3385	3	3385	3	6,000.00
09/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	29	0	29	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
09/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	208	0	208	0	1,000.00
09/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4033	4	4033	4	0.00
09/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1976	2	1976	2	0.00
09/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	32	0	32	0	0.00
09/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6334	6	6334	6	0.00
09/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2604	2	2604	2	3,000.00
09/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	34	0	34	0	0.00
09/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2808	3	2808	3	1,170.00
09/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	60	0	60	0	210.00
09/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6225	6	6225	6	0.00
09/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	735	1	735	1	1,170.00
09/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	4	0	4	0	1,000.00
09/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	968	1	968	1	0.00
09/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3599	4	3599	4	0.00
09/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	122	0	122	0	0.00
09/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	148	0	148	0	0.00
09/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	38	0	38	0	5,000.00
09/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2060	2	2060	2	0.00
09/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3132	3	3132	3	0.00
09/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3718	4	3718	4	0.00
09/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	3	0	3	0	1,170.00
09/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	271	0	271	0	1,000.00
09/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3658	4	3658	4	0.00
09/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	105	0	105	0	0.00
09/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	71	0	71	0	0.00
09/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	414	0	414	0	7,500.00
09/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	171	0	171	0	0.00
09/01/2019	R186 On 02-May-19			Bond Future	8.86	112.7490	8.8600	112.7490	3,050.00
09/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1136	1	1136	1	3,250.00
09/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2254	2	2254	2	0.00
09/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6885	7	6885	7	0.00
09/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5329	5	5329	5	0.00
09/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2219	2	2219	2	0.00
09/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3289	3	3289	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6350	6	6350	6	0.00
09/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3082	3	3082	3	3,250.00
09/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2184	2	2184	2	0.00
09/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	810	1	810	1	7,000.00
09/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1529	1	1529	1	7,500.00
09/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6643	7	6643	7	0.00
09/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2884	3	2884	3	90.00
09/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1065	1	1065	1	90.00
09/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1260	1	1260	1	200.00
09/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2150	2	2150	2	7,000.00
09/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2915	3	2915	3	0.00
09/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1345	1	1345	1	0.00
09/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2188	2	2188	2	0.00
09/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2462	3	2462	3	0.00
09/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1875	2	1875	2	0.00
09/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	786	1	786	1	0.00
09/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	205	0	205	0	3,250.00
09/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1300	1	1300	1	0.00
09/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	181	0	181	0	200.00
09/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	943	1	943	1	0.00
09/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	344	0	344	0	7,000.00
09/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	232	0	232	0	90.00
09/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	860	1	860	1	0.00
09/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2357	2	2357	2	0.00
09/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1322	1	1322	1	0.00
09/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1278	1	1278	1	0.00
09/01/2019	R186 On 01-August-19			Bond Future	8.91	109.6456	8.9062	109.6456	0.00
09/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2714	3	2714	3	6,000.00
09/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4470	4	4470	4	0.00
09/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	822	1	822	1	6,000.00
09/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4553	4	4553	4	0.00
09/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6901	7	6901	7	0.00
09/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4511	4	4511	4	0.00
09/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1082	1	1082	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
09/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1070	1	1070	1	0.00
09/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	564	1	564	1	6,000.00
09/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1094	1	1094	1	0.00
09/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4295	4	4295	4	0.00
09/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1911	2	1911	2	0.00
09/01/2019	R197 On 07-February-19			Bond Future	299.65	299.6274	299.6486	299.6274	2,355.00
09/01/2019	R197 On 02-May-19			Bond Future	304.95	304.9250	304.9450	304.9250	0.00
09/01/2019	R197 On 01-August-19			Bond Future	303.40	303.3828	303.4020	303.3828	0.00
09/01/2019	R202 On 07-February-19			Bond Future	231.30	230.6028	231.2952	230.6028	8,805.00
09/01/2019	R202 On 02-May-19			Bond Future	235.38	234.6801	235.3835	234.6801	0.00
09/01/2019	R202 On 01-August-19			Bond Future	236.01	235.2958	236.0121	235.2958	0.00
09/01/2019	R207 On 07-February-19			Bond Future	5.94	101.7194	5.9353	101.7194	15,739.00
09/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	530	1	530	1	0.00
09/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	521	1	521	1	0.00
09/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	512	1	512	1	0.00
09/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 02-May-19			Bond Future	5.37	103.4948	5.3664	103.4948	0.00
09/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1503	2	1503	2	0.00
09/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1516	2	1516	2	0.00
09/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1510	2	1510	2	0.00
09/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 01-August-19			Bond Future	3.89	101.8703	3.8876	101.8703	0.00
09/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1507	2	1507	2	0.00
09/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1512	2	1512	2	0.00
09/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1516	2	1516	2	0.00
09/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
09/01/2019	R208 On 07-February-19			Bond Future	6.96	102.0647	6.9558	102.0647	17,335.00
09/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	284	0	284	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
09/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	268	0	268	0	0.00
09/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	252	0	252	0	0.00
09/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	42	0	42	0	0.00
09/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	49	0	49	0	0.00
09/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	46	0	46	0	0.00
09/01/2019	R208 On 02-May-19			Bond Future	6.86	100.4453	6.8649	100.4453	0.00
09/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	2016	2	2016	2	0.00
09/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	2032	2	2032	2	0.00
09/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	2049	2	2049	2	0.00
09/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	18	0	18	0	0.00
09/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	19	0	19	0	0.00
09/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	19	0	19	0	0.00
09/01/2019	R208 On 01-August-19			Bond Future	6.70	102.4037	6.6970	102.4037	0.00
09/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2261	2	2261	2	0.00
09/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2247	2	2247	2	0.00
09/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2233	2	2233	2	0.00
09/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	27	0	27	0	0.00
09/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	26	0	26	0	0.00
09/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	26	0	26	0	0.00
09/01/2019	R209 On 07-February-19			Bond Future	9.59	74.2753	9.5934	74.2753	117,717.00
09/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	40	0	40	0	0.00
09/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	862	1	862	1	4,000.00
09/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	68	0	68	0	4,000.00
09/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	37	0	37	0	0.00
09/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3933	4	3933	4	0.00
09/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	43	0	43	0	0.00
09/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4454	5	4454	5	0.00
09/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3844	4	3844	4	0.00
09/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1214	1	1214	1	0.00
09/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4385	5	4385	5	0.00
09/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	102	0	102	0	4,000.00
09/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4316	4	4316	4	0.00
09/01/2019	R209 On 02-May-19			Bond Future	9.64	72.4227	9.6422	72.4227	0.00
09/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2256	2	2256	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
09/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2221	2	2221	2	0.00
09/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1215	1	1215	1	760.00
09/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3257	3	3257	3	760.00
09/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2292	2	2292	2	0.00
09/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5821	6	5821	6	0.00
09/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6874	7	6874	7	0.00
09/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	540	1	540	1	11,560.00
09/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3154	3	3154	3	0.00
09/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	388	0	388	0	760.00
09/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1976	2	1976	2	0.00
09/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1293	1	1293	1	0.00
09/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1946	2	1946	2	0.00
09/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1917	2	1917	2	0.00
09/01/2019	R209 On 01-August-19			Bond Future	9.69	73.8349	9.6893	73.8349	0.00
09/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4561	4	4561	4	0.00
09/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4646	5	4646	5	0.00
09/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4603	4	4603	4	0.00
09/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1659	2	1659	2	0.00
09/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1678	2	1678	2	0.00
09/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1641	2	1641	2	0.00
09/01/2019	R210 On 07-February-19			Bond Future	186.33	186.3072	186.3253	186.3072	2,448.00
09/01/2019	R210 On 02-May-19			Bond Future	187.06	187.0455	187.0630	187.0455	0.00
09/01/2019	R210 On 01-August-19			Bond Future	190.75	190.7364	190.7534	190.7364	0.00
09/01/2019	R212 On 07-February-19			Bond Future	156.02	156.0134	156.0237	156.0134	4,976.00
09/01/2019	R212 On 02-May-19			Bond Future	158.78	158.7719	158.7815	158.7719	0.00
09/01/2019	R212 On 01-August-19			Bond Future	161.84	161.8335	161.8428	161.8335	0.00
09/01/2019	R213 On 07-February-19			Bond Future	9.41	85.9517	9.4059	85.9517	31,062.00
09/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	18	0	18	0	0.00
09/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	20	0	20	0	0.00
09/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	21	0	21	0	0.00
09/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4677	5	4677	5	0.00
09/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4611	5	4611	5	0.00
09/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4743	5	4743	5	0.00
09/01/2019	R213 On 02-May-19			Bond Future	9.46	83.9026	9.4572	83.9026	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
09/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2103	2	2103	2	0.00
09/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2070	2	2070	2	0.00
09/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2037	2	2037	2	0.00
09/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1867	2	1867	2	0.00
09/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1896	2	1896	2	0.00
09/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1838	2	1838	2	0.00
09/01/2019	R213 On 01-August-19			Bond Future	9.51	85.5383	9.5069	85.5383	0.00
09/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4293	4	4293	4	0.00
09/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4333	4	4333	4	0.00
09/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4374	4	4374	4	0.00
09/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1440	1	1440	1	0.00
09/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1476	2	1476	2	0.00
09/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1458	1	1458	1	0.00
09/01/2019	R214 On 07-February-19			Bond Future	9.77	73.3578	9.7744	73.3578	29,292.00
09/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	22	0	22	0	0.00
09/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	23	0	23	0	0.00
09/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	20	0	20	0	0.00
09/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5414	6	5414	6	0.00
09/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5339	6	5339	6	0.00
09/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5264	5	5264	5	0.00
09/01/2019	R214 On 02-May-19			Bond Future	9.82	71.3424	9.8228	71.3424	0.00
09/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2362	2	2362	2	0.00
09/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2290	2	2290	2	0.00
09/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2326	2	2326	2	0.00
09/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2075	2	2075	2	0.00
09/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2044	2	2044	2	0.00
09/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2106	2	2106	2	0.00
09/01/2019	R214 On 01-August-19			Bond Future	9.87	72.7334	9.8706	72.7334	0.00
09/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4734	5	4734	5	0.00
09/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4778	5	4778	5	0.00
09/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4691	5	4691	5	0.00
09/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1774	2	1774	2	0.00
09/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1754	2	1754	2	0.00
09/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1735	2	1735	2	0.00

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09/01/2019	R248 On 07-February-19			Bond Future	9.79	93.6967	9.7945	93.6967	107,413.00
09/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	23	0	23	0	0.00
09/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	20	0	20	0	0.00
09/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	22	0	22	0	0.00
09/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6960	7	6960	7	0.00
09/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6765	7	6765	7	0.00
09/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6863	7	6863	7	0.00
09/01/2019	R248 On 02-May-19			Bond Future	9.84	90.8955	9.8433	90.8955	3.00
09/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2990	3	2990	3	0.00
09/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2943	3	2943	3	0.00
09/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3038	3	3038	3	0.00
09/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2541	3	2541	3	0.00
09/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2464	3	2464	3	0.00
09/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2502	3	2502	3	0.00
09/01/2019	R248 On 01-August-19			Bond Future	9.89	92.6676	9.8915	92.6676	0.00
09/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5999	6	5999	6	0.00
09/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5944	6	5944	6	0.00
09/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5889	6	5889	6	0.00
09/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2159	2	2159	2	0.00
09/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2183	2	2183	2	0.00
09/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2134	2	2134	2	0.00