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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	2025 On 01-August-19			Bond Future	135.65	135.6529	135.6529	135.6529	0.00
05/08/2019	2025 On 07-November-19			Bond Future	138.21	138.2120	138.2093	138.2120	1,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2019	2025 On 06-February-20			Bond Future	139.21	139.2138	139.2112	139.2138	0.00
05/08/2019	2025 On 07-May-20			Bond Future	141.74	141.7466	141.7439	141.7466	0.00
05/08/2019	2029 On 01-August-19			Bond Future	102.20	102.1971	102.1971	102.1971	0.00
05/08/2019	2029 On 07-November-19			Bond Future	102.97	102.9688	102.9673	102.9688	4,260.00
05/08/2019	2029 On 06-February-20			Bond Future	104.81	104.8132	104.8118	104.8132	0.00
05/08/2019	2029 On 07-May-20			Bond Future	105.61	105.6077	105.6063	105.6077	0.00
05/08/2019	2030 On 01-August-19			Bond Future	9.02	93.3039	9.0200	93.3039	0.00
05/08/2019	2030 On 07-November-19			Bond Future	9.16	95.1026	9.1641	95.1026	69,913.00
05/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2847	3	2847	3	0.00
05/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	374	0	374	0	5,500.00
05/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1438	2	1438	2	5,500.00
05/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2890	3	2890	3	0.00
05/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4135	5	4135	5	0.00
05/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2804	3	2804	3	0.00
05/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3847	4	3847	4	0.00
05/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1024	1	1024	1	0.00
05/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	337	0	337	0	0.00
05/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1499	2	1499	2	0.00
05/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1773	2	1773	2	0.00
05/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2367	2	2367	2	5,000.00
05/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	596	1	596	1	0.00
05/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	929	1	929	1	0.00
05/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	4127	4	4127	4	0.00
05/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1837	2	1837	2	0.00
05/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	912	1	912	1	0.00
05/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3968	4	3968	4	0.00
05/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	894	1	894	1	0.00
05/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	529	0	529	0	5,500.00
05/08/2019	2030 On 06-February-20			Bond Future	9.24	92.7748	9.2375	92.7748	0.00
05/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1728	2	1728	2	5,820.00
05/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2130	2	2130	2	0.00
05/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	530	1	530	1	5,820.00
05/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2161	2	2161	2	0.00
05/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2191	2	2191	2	0.00

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05/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2664	2	2664	2	0.00
05/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2726	2	2726	2	0.00
05/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5816	5	5816	5	0.00
05/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2695	2	2695	2	0.00
05/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	3188	3	3188	3	0.00
05/08/2019	2030 On 07-May-20			Bond Future	9.31	94.4409	9.3127	94.4409	0.00
05/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1474	2	1474	2	0.00
05/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1451	2	1451	2	0.00
05/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1428	2	1428	2	0.00
05/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4637	4	4637	4	0.00
05/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4676	4	4676	4	0.00
05/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4597	4	4597	4	0.00
05/08/2019	2032 On 01-August-19			Bond Future	9.38	94.6309	9.3750	94.6309	0.00
05/08/2019	2032 On 07-November-19			Bond Future	9.51	92.3696	9.5117	92.3696	50,143.00
05/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2612	3	2612	3	0.00
05/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2569	3	2569	3	0.00
05/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2527	3	2527	3	0.00
05/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1248	1	1248	1	0.00
05/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1272	1	1272	1	0.00
05/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1224	1	1224	1	0.00
05/08/2019	2032 On 06-February-20			Bond Future	9.59	94.0018	9.5906	94.0018	0.00
05/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2030	2	2030	2	0.00
05/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2060	2	2060	2	0.00
05/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2000	2	2000	2	0.00
05/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3408	3	3408	3	0.00
05/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3370	3	3370	3	0.00
05/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3333	3	3333	3	0.00
05/08/2019	2032 On 07-May-20			Bond Future	9.67	91.5308	9.6694	91.5308	0.00
05/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1818	2	1818	2	0.00
05/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1868	2	1868	2	0.00
05/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1843	2	1843	2	0.00
05/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5100	5	5100	5	0.00
05/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5057	5	5057	5	0.00
05/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5143	5	5143	5	0.00

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05/08/2019	2033 On 01-August-19			Bond Future	103.03	103.0298	103.0298	103.0298	0.00
05/08/2019	2033 On 07-November-19			Bond Future	103.95	103.9529	103.9516	103.9529	6,140.00
05/08/2019	2033 On 06-February-20			Bond Future	105.81	105.8150	105.8137	105.8150	0.00
05/08/2019	2033 On 07-May-20			Bond Future	106.54	106.5449	106.5437	106.5449	0.00
05/08/2019	2037 On 01-August-19			Bond Future	9.77	89.6272	9.7650	89.6272	0.00
05/08/2019	2037 On 07-November-19			Bond Future	9.87	91.6767	9.8650	91.6767	62,198.00
05/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2428	3	2428	3	0.00
05/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2514	3	2514	3	0.00
05/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2471	3	2471	3	0.00
05/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1762	2	1762	2	0.00
05/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1731	2	1731	2	0.00
05/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1794	2	1794	2	0.00
05/08/2019	2037 On 06-February-20			Bond Future	9.94	89.0378	9.9438	89.0378	0.00
05/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2082	2	2082	2	0.00
05/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2049	2	2049	2	0.00
05/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2017	2	2017	2	0.00
05/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4109	4	4109	4	0.00
05/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4153	4	4153	4	0.00
05/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4065	4	4065	4	0.00
05/08/2019	2037 On 07-May-20			Bond Future	10.02	90.6368	10.0236	90.6368	0.00
05/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2260	2	2260	2	0.00
05/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2290	3	2290	3	0.00
05/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2320	3	2320	3	0.00
05/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5412	5	5412	5	0.00
05/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5506	5	5506	5	0.00
05/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5459	5	5459	5	0.00
05/08/2019	2038 On 01-August-19			Bond Future	119.67	119.6670	119.6670	119.6670	0.00
05/08/2019	2038 On 07-November-19			Bond Future	122.13	122.1347	122.1333	122.1347	21,624.00
05/08/2019	2038 On 06-February-20			Bond Future	122.66	122.6642	122.6630	122.6642	0.00
05/08/2019	2038 On 07-May-20			Bond Future	124.89	124.8959	124.8946	124.8959	0.00
05/08/2019	2040 On 01-August-19			Bond Future	9.89	92.4310	9.8850	92.4310	0.00
05/08/2019	2040 On 07-November-19			Bond Future	9.98	94.6427	9.9752	94.6427	44,699.00
05/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2421	3	2421	3	0.00
05/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2466	3	2466	3	0.00

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05/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1510	2	1510	2	1,260.00
05/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	305	0	305	0	1,260.00
05/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2511	3	2511	3	0.00
05/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1912	2	1912	2	0.00
05/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1982	2	1982	2	0.00
05/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2937	3	2937	3	0.00
05/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6004	6	6004	6	0.00
05/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1947	2	1947	2	0.00
05/08/2019	2040 On 06-February-20			Bond Future	10.05	91.8057	10.0541	91.8057	0.00
05/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2103	2	2103	2	0.00
05/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2170	2	2170	2	0.00
05/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2137	2	2137	2	0.00
05/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4600	4	4600	4	0.00
05/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4550	4	4550	4	0.00
05/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4648	4	4648	4	0.00
05/08/2019	2040 On 07-May-20			Bond Future	10.13	93.4544	10.1338	93.4544	0.00
05/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2632	3	2632	3	0.00
05/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2599	3	2599	3	0.00
05/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2566	3	2566	3	0.00
05/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5812	6	5812	6	0.00
05/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5714	5	5714	5	0.00
05/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5763	5	5763	5	0.00
05/08/2019	2044 On 01-August-19			Bond Future	9.96	89.1567	9.9550	89.1567	0.00
05/08/2019	2044 On 07-November-19			Bond Future	10.03	91.3972	10.0330	91.3972	37,706.00
05/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2356	3	2356	3	0.00
05/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4759	5	4759	5	0.00
05/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2312	3	2312	3	0.00
05/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2400	3	2400	3	0.00
05/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	153	0	153	0	328.00
05/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1172	1	1172	1	328.00
05/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2174	2	2174	2	0.00
05/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7504	7	7504	7	0.00
05/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2099	2	2099	2	0.00
05/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3617	3	3617	3	0.00

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05/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2136	2	2136	2	0.00
05/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	931	1	931	1	328.00
05/08/2019	2044 On 06-February-20			Bond Future	10.11	88.6280	10.1096	88.6280	0.00
05/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	469	1	469	1	328.00
05/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2077	2	2077	2	0.00
05/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1979	2	1979	2	328.00
05/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2045	2	2045	2	0.00
05/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6713	7	6713	7	0.00
05/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2111	2	2111	2	0.00
05/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4934	5	4934	5	0.00
05/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4831	5	4831	5	0.00
05/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1585	1	1585	1	328.00
05/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4882	5	4882	5	0.00
05/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5039	5	5039	5	0.00
05/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9357	9	9357	9	0.00
05/08/2019	2044 On 07-May-20			Bond Future	10.19	90.2197	10.1868	90.2197	0.00
05/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2556	3	2556	3	0.00
05/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2625	3	2625	3	0.00
05/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1082	1	1082	1	556.00
05/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2590	3	2590	3	0.00
05/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2979	3	2979	3	556.00
05/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8109	9	8109	9	0.00
05/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1894	2	1894	2	556.00
05/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5753	5	5753	5	0.00
05/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8989	9	8989	9	0.00
05/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5224	5	5224	5	0.00
05/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5804	5	5804	5	0.00
05/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5703	5	5703	5	0.00
05/08/2019	2046 On 01-August-19			Bond Future	113.06	113.0588	113.0588	113.0588	0.00
05/08/2019	2046 On 07-November-19			Bond Future	113.08	113.7140	113.0828	113.7140	17,994.00
05/08/2019	2046 On 06-February-20			Bond Future	115.11	115.7509	115.1084	115.7509	0.00
05/08/2019	2046 On 07-May-20			Bond Future	115.45	116.1088	115.4547	116.1088	0.00
05/08/2019	2050 On 01-August-19			Bond Future	116.32	116.3198	116.3198	116.3198	0.00
05/08/2019	2050 On 07-November-19			Bond Future	118.18	118.9069	118.1848	118.9069	12,776.00

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05/08/2019	2050 On 06-February-20			Bond Future	118.47	119.2016	118.4666	119.2016	0.00
05/08/2019	2050 On 07-May-20			Bond Future	120.62	121.3702	120.6219	121.3702	0.00
05/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	AL37 On 07-November-19			Index Future	661.24	662.4500	661.2380	662.4500	0.00
05/08/2019	AL37 On 06-February-20			Index Future	672.93	674.1570	672.9250	674.1570	0.00
05/08/2019	AL37 On 07-May-20			Index Future	685.01	686.2670	685.0130	686.2670	0.00
05/08/2019	AL7T On 07-November-19			Index Future	766.07	769.2220	766.0700	769.2220	120.00
05/08/2019	AL7T On 06-February-20			Index Future	779.61	782.8160	779.6110	782.8160	0.00
05/08/2019	AL7T On 07-May-20			Index Future	793.62	796.8770	793.6150	796.8770	0.00
05/08/2019	ALBI On 07-November-19			Index Future	686.66	689.7400	686.6590	689.7400	226.00
05/08/2019	ALBI On 06-February-20			Index Future	698.80	701.9290	698.7960	701.9290	0.00
05/08/2019	ALBI On 07-May-20			Index Future	711.35	714.5380	711.3490	714.5380	0.00
05/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2019	ES33 On 01-August-19			Bond Future	10.90	78.7324	10.8950	78.7324	0.00
05/08/2019	ES33 On 07-November-19			Bond Future	11.05	76.6733	11.0505	76.6733	350.00
05/08/2019	ES33 On 06-February-20			Bond Future	11.18	78.0281	11.1801	78.0281	0.00
05/08/2019	ES33 On 07-May-20			Bond Future	11.31	75.6365	11.3083	75.6365	0.00
05/08/2019	ES42 On 01-August-19			Bond Future	11.25	79.9527	11.2500	79.9527	0.00
05/08/2019	ES42 On 07-November-19			Bond Future	11.38	77.6113	11.3843	77.6113	4,919.00
05/08/2019	ES42 On 06-February-20			Bond Future	11.51	78.9826	11.5078	78.9826	0.00
05/08/2019	ES42 On 07-May-20			Bond Future	11.63	76.1368	11.6348	76.1368	0.00
05/08/2019	GOVI On 07-November-19			GOVI	679.68	682.8430	679.6790	682.8430	1,171.00
05/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	67790	10	67790	10	0.00
05/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	67690	10	67690	10	0.00
05/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	67590	10	67590	10	0.00
05/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 06-February-20			GOVI	691.69	694.9110	691.6920	694.9110	0.00
05/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	114380	8	114380	8	0.00
05/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	114580	8	114580	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
05/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	114480	8	114480	8	0.00
05/08/2019	GOVI On 07-May-20			GOVI	704.12	707.3930	704.1170	707.3930	0.00
05/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	158830	13	158830	13	0.00
05/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	158630	13	158630	13	0.00
05/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	158730	13	158730	13	0.00
05/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2019	IGOV On 07-November-19			Index Future	264.73	265.0710	264.7250	265.0710	1,016.00
05/08/2019	IGOV On 06-February-20			Index Future	269.47	269.8190	269.4680	269.8190	0.00
05/08/2019	IGOV On 07-May-20			Index Future	274.37	274.7280	274.3710	274.7280	0.00
05/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
05/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
05/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
05/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6000	98.6100	98.6000	0.00
05/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.07	102.0600	102.0700	102.0600	0.00
05/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.95	98.9200	98.9500	98.9200	0.00
05/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.61	95.5700	95.6100	95.5700	0.00
05/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.64	94.6000	94.6400	94.6000	0.00
05/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.63	93.5900	93.6300	93.5900	0.00
05/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.59	93.5600	93.5900	93.5600	0.00
05/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.62	95.5700	95.6200	95.5700	51.00
05/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.59	95.5400	95.5900	95.5400	0.00
05/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.60	96.5300	96.6000	96.5300	0.00
05/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.38	100.3000	100.3800	100.3000	0.00
05/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.48	101.3900	101.4800	101.3900	0.00
05/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.64	94.5300	94.6400	94.5300	0.00
05/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.60	100.4800	100.6000	100.4800	0.00
05/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.92	95.8000	95.9200	95.8000	0.00
05/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.67	91.5500	91.6700	91.5500	0.00
05/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.54	88.4300	88.5400	88.4300	0.00
05/08/2019	IS10 On 15-June-26			Interest Rate Swap	87.19	87.0800	87.1900	87.0800	0.00
05/08/2019	IS10 On 21-September-26			Interest Rate Swap	89.33	89.2200	89.3300	89.2200	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
05/08/2019	IS10 On 21-December-26			Interest Rate Swap	93.18	93.0500	93.1800	93.0500	0.00
05/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.71	91.5500	91.7100	91.5500	0.00
05/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.81	93.6300	93.8100	93.6300	0.00
05/08/2019	IS10 On 20-September-27			Interest Rate Swap	99.34	99.1500	99.3400	99.1500	0.00
05/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.68	99.5100	99.6800	99.5100	0.00
05/08/2019	IS10 On 22-March-28			Interest Rate Swap	93.05	92.8900	93.0500	92.8900	0.00
05/08/2019	IS10 On 20-June-28			Interest Rate Swap	100.37	100.2200	100.3700	100.2200	0.00
05/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.80	93.6600	93.8000	93.6600	0.00
05/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/08/2019	R023 On 01-August-19			Bond Future	7.49	104.1566	7.4850	104.1566	0.00
05/08/2019	R023 On 07-November-19			Bond Future	7.57	102.2419	7.5674	102.2419	52,535.00
05/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1404	2	1404	2	0.00
05/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1452	2	1452	2	0.00
05/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1428	2	1428	2	0.00
05/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	223	0	223	0	0.00
05/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	214	0	214	0	0.00
05/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	218	0	218	0	0.00
05/08/2019	R023 On 06-February-20			Bond Future	7.61	104.0487	7.6121	104.0487	0.00
05/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	678	1	678	1	0.00
05/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	707	1	707	1	0.00
05/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	693	1	693	1	0.00
05/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	913	1	913	1	0.00
05/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	900	1	900	1	0.00
05/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	926	1	926	1	0.00
05/08/2019	R023 On 07-May-20			Bond Future	7.64	101.9858	7.6390	101.9858	0.00
05/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	188	0	188	0	0.00
05/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	195	0	195	0	0.00
05/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	182	0	182	0	0.00
05/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	2065	2	2065	2	0.00
05/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	2046	2	2046	2	0.00
05/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	2027	2	2027	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
05/08/2019	R035 On 01-August-19			Bond Future	9.66	97.5668	9.6600	97.5668	0.00
05/08/2019	R035 On 07-November-19			Bond Future	9.78	95.1871	9.7757	95.1871	91,959.00
05/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2405	3	2405	3	0.00
05/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	130	0	130	0	3,500.00
05/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1152	1	1152	1	3,500.00
05/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2448	3	2448	3	0.00
05/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2491	3	2491	3	0.00
05/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4062	4	4062	4	0.00
05/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1676	2	1676	2	0.00
05/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1706	2	1706	2	0.00
05/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	910	1	910	1	3,500.00
05/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3084	3	3084	3	0.00
05/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6834	6	6834	6	0.00
05/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1645	1	1645	1	0.00
05/08/2019	R035 On 06-February-20			Bond Future	9.86	96.8692	9.8607	96.8692	0.00
05/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2134	2	2134	2	0.00
05/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2103	2	2103	2	0.00
05/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2071	2	2071	2	0.00
05/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4084	4	4084	4	0.00
05/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3997	4	3997	4	0.00
05/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4041	4	4041	4	0.00
05/08/2019	R035 On 07-May-20			Bond Future	9.94	94.1065	9.9389	94.1065	0.00
05/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2162	2	2162	2	0.00
05/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2220	2	2220	2	0.00
05/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2191	2	2191	2	0.00
05/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5634	5	5634	5	0.00
05/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5541	5	5541	5	0.00
05/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5588	5	5588	5	0.00
05/08/2019	R186 On 01-August-19			Bond Future	8.38	112.8173	8.3750	112.8173	0.00
05/08/2019	R186 On 07-November-19			Bond Future	8.49	115.0400	8.4929	115.0400	138,211.00
05/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	786	1	786	1	3,750.00
05/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2197	2	2197	2	0.00
05/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	746	1	746	1	5,000.00
05/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3040	3	3040	3	0.00

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05/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	688	1	688	1	0.00
05/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3126	3	3126	3	0.00
05/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3083	3	3083	3	0.00
05/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	546	0	546	0	0.00
05/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2232	2	2232	2	0.00
05/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2346	2	2346	2	7,500.00
05/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	558	0	558	0	0.00
05/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	878	1	878	1	5,000.00
05/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	569	0	569	0	0.00
05/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	2159	2	2159	2	3,750.00
05/08/2019	R186 On 06-February-20			Bond Future	8.56	111.7698	8.5591	111.7698	0.00
05/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	912	1	912	1	1,007.00
05/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	1963	2	1963	2	0.00
05/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1820	2	1820	2	0.00
05/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2022	2	2022	2	0.00
05/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3499	4	3499	4	0.00
05/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	1992	2	1992	2	0.00
05/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1987	2	1987	2	0.00
05/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1139	1	1139	1	1,007.00
05/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	2142	2	2142	2	1,007.00
05/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1963	2	1963	2	0.00
05/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3385	3	3385	3	0.00
05/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	2012	2	2012	2	0.00
05/08/2019	R186 On 07-May-20			Bond Future	8.62	113.7771	8.6247	113.7771	0.00
05/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1062	1	1062	1	0.00
05/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3403	4	3403	4	0.00
05/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1492	2	1492	2	6,000.00
05/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1082	1	1082	1	0.00
05/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1043	1	1043	1	0.00
05/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	353	0	353	0	6,000.00
05/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	4006	4	4006	4	0.00
05/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5907	6	5907	6	0.00
05/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1815	2	1815	2	6,000.00
05/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3321	3	3321	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
05/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3936	4	3936	4	0.00
05/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3971	4	3971	4	0.00
05/08/2019	R197 On 01-August-19			Bond Future	303.34	303.3441	303.3441	303.3441	0.00
05/08/2019	R197 On 07-November-19			Bond Future	309.13	309.1434	309.1345	309.1434	2,507.00
05/08/2019	R197 On 06-February-20			Bond Future	307.02	307.0241	307.0153	307.0241	40.00
05/08/2019	R197 On 07-May-20			Bond Future	312.60	312.6096	312.6009	312.6096	0.00
05/08/2019	R202 On 01-August-19			Bond Future	231.89	231.8926	231.8926	231.8926	0.00
05/08/2019	R202 On 07-November-19			Bond Future	236.33	236.3296	236.3267	236.3296	9,082.00
05/08/2019	R202 On 06-February-20			Bond Future	236.49	236.4961	236.4933	236.4961	0.00
05/08/2019	R202 On 07-May-20			Bond Future	240.80	240.7986	240.7958	240.7986	0.00
05/08/2019	R207 On 01-August-19			Bond Future	6.83	100.5783	6.8250	100.5783	0.00
05/08/2019	R207 On 07-November-19			Bond Future	6.58	102.4653	6.5814	102.4653	3,801.00
05/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	809	1	809	1	0.00
05/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	807	1	807	1	0.00
05/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	806	1	806	1	0.00
05/08/2019	R208 On 01-August-19			Bond Future	6.78	102.3104	6.7750	102.3104	0.00
05/08/2019	R208 On 07-November-19			Bond Future	6.77	100.7600	6.7682	100.7600	10,137.00
05/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	283	0	283	0	0.00
05/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	274	0	274	0	0.00
05/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	266	0	266	0	0.00
05/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	194	0	194	0	0.00
05/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	198	0	198	0	0.00
05/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	190	0	190	0	0.00
05/08/2019	R208 On 06-February-20			Bond Future	6.68	102.5405	6.6760	102.5405	0.00
05/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	28	0	28	0	0.00
05/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	30	0	30	0	0.00
05/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	32	0	32	0	0.00
05/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	611	1	611	1	0.00
05/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	629	1	629	1	0.00
05/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	620	1	620	1	0.00
05/08/2019	R208 On 07-May-20			Bond Future	6.50	100.9792	6.4978	100.9792	0.00

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05/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
05/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1451	1	1451	1	0.00
05/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1459	1	1459	1	0.00
05/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1442	1	1442	1	0.00
05/08/2019	R209 On 01-August-19			Bond Future	9.66	74.2407	9.6550	74.2407	0.00
05/08/2019	R209 On 07-November-19			Bond Future	9.76	72.7611	9.7552	72.7611	91,365.00
05/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1914	2	1914	2	0.00
05/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	150	0	150	0	8,000.00
05/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1984	2	1984	2	0.00
05/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	652	1	652	1	8,000.00
05/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1811	2	1811	2	0.00
05/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1949	2	1949	2	0.00
05/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1601	1	1601	1	0.00
05/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1573	1	1573	1	0.00
05/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3436	3	3436	3	0.00
05/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1717	2	1717	2	8,000.00
05/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5768	5	5768	5	0.00
05/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1629	1	1629	1	0.00
05/08/2019	R209 On 06-February-20			Bond Future	9.83	74.0469	9.8272	74.0469	0.00
05/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1692	2	1692	2	0.00
05/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1719	2	1719	2	0.00
05/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1666	2	1666	2	0.00
05/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3767	4	3767	4	0.00
05/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3728	3	3728	3	0.00
05/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3689	3	3689	3	0.00
05/08/2019	R209 On 07-May-20			Bond Future	9.90	72.2259	9.8988	72.2259	0.00
05/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1935	2	1935	2	0.00
05/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1987	2	1987	2	0.00
05/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1961	2	1961	2	0.00
05/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4761	5	4761	5	0.00
05/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4722	4	4722	4	0.00
05/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4801	5	4801	5	0.00

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05/08/2019	R210 On 01-August-19			Bond Future	190.22	190.2235	190.2235	190.2235	0.00
05/08/2019	R210 On 07-November-19			Bond Future	190.52	190.8164	190.5204	190.8164	2,132.00
05/08/2019	R210 On 06-February-20			Bond Future	193.93	194.2342	193.9331	194.2342	0.00
05/08/2019	R210 On 07-May-20			Bond Future	194.81	195.1182	194.8117	195.1182	0.00
05/08/2019	R212 On 01-August-19			Bond Future	160.35	160.3542	160.3542	160.3542	0.00
05/08/2019	R212 On 07-November-19			Bond Future	163.53	163.4186	163.5294	163.4186	6,684.00
05/08/2019	R212 On 06-February-20			Bond Future	164.21	164.1000	164.2130	164.1000	0.00
05/08/2019	R212 On 07-May-20			Bond Future	167.20	167.0854	167.2006	167.0854	0.00
05/08/2019	R213 On 01-August-19			Bond Future	9.22	87.4245	9.2200	87.4245	0.00
05/08/2019	R213 On 07-November-19			Bond Future	9.37	85.5627	9.3695	85.5627	21,854.00
05/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2396	3	2396	3	0.00
05/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2436	3	2436	3	0.00
05/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2475	3	2475	3	0.00
05/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1082	1	1082	1	0.00
05/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1123	1	1123	1	0.00
05/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1103	1	1103	1	0.00
05/08/2019	R213 On 06-February-20			Bond Future	9.45	87.0747	9.4488	87.0747	0.00
05/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1944	2	1944	2	0.00
05/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1916	2	1916	2	0.00
05/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1888	2	1888	2	0.00
05/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2998	3	2998	3	0.00
05/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	3031	3	3031	3	0.00
05/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2965	3	2965	3	0.00
05/08/2019	R213 On 07-May-20			Bond Future	9.52	85.0874	9.5211	85.0874	0.00
05/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1484	2	1484	2	0.00
05/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1507	2	1507	2	0.00
05/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1530	2	1530	2	0.00
05/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4556	4	4556	4	0.00
05/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4633	4	4633	4	0.00
05/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4594	4	4594	4	0.00
05/08/2019	R214 On 01-August-19			Bond Future	9.91	72.6621	9.9100	72.6621	0.00
05/08/2019	R214 On 07-November-19			Bond Future	9.99	71.1534	9.9934	71.1534	16,090.00
05/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1917	2	1917	2	0.00
05/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1952	2	1952	2	0.00

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05/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1882	2	1882	2	0.00
05/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1839	2	1839	2	0.00
05/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1808	2	1808	2	0.00
05/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1777	2	1777	2	0.00
05/08/2019	R214 On 06-February-20			Bond Future	10.07	72.4108	10.0707	72.4108	0.00
05/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1689	2	1689	2	0.00
05/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1743	2	1743	2	0.00
05/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1716	2	1716	2	0.00
05/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4056	4	4056	4	0.00
05/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4015	4	4015	4	0.00
05/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4097	4	4097	4	0.00
05/08/2019	R214 On 07-May-20			Bond Future	10.14	70.4138	10.1417	70.4138	0.00
05/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2271	2	2271	2	0.00
05/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2298	3	2298	3	0.00
05/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2243	2	2243	2	0.00
05/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4833	5	4833	5	0.00
05/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4793	5	4793	5	0.00
05/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4753	5	4753	5	0.00
05/08/2019	R248 On 01-August-19			Bond Future	9.94	92.5454	9.9400	92.5454	0.00
05/08/2019	R248 On 07-November-19			Bond Future	10.02	90.4293	10.0189	90.4293	88,756.00
05/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2331	3	2331	3	0.00
05/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2286	3	2286	3	0.00
05/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2243	3	2243	3	0.00
05/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2277	2	2277	2	0.00
05/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2317	2	2317	2	0.00
05/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2238	2	2238	2	0.00
05/08/2019	R248 On 06-February-20			Bond Future	10.10	92.0274	10.0968	92.0274	100.00
05/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1952	2	1952	2	0.00
05/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1986	2	1986	2	0.00
05/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1919	2	1919	2	0.00
05/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5200	5	5200	5	0.00
05/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5309	5	5309	5	0.00
05/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5254	5	5254	5	0.00
05/08/2019	R248 On 07-May-20			Bond Future	10.17	89.2412	10.1682	89.2412	0.00

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05/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2704	3	2704	3	0.00
05/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2773	3	2773	3	0.00
05/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2738	3	2738	3	0.00
05/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6011	6	6011	6	0.00
05/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6063	6	6063	6	0.00
05/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5959	6	5959	6	0.00