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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
04/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	2025 On 07-November-19			Bond Future	137.49	137.4946	137.4904	137.4946	1,451.00
04/09/2019	2025 On 06-February-20			Bond Future	138.52	138.5192	138.5153	138.5192	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
04/09/2019	2025 On 07-May-20			Bond Future	141.10	141.1006	141.0966	141.1006	0.00
04/09/2019	2029 On 07-November-19			Bond Future	102.06	102.1915	102.0582	102.1915	4,260.00
04/09/2019	2029 On 06-February-20			Bond Future	103.91	104.0485	103.9131	104.0485	0.00
04/09/2019	2029 On 07-May-20			Bond Future	104.74	104.8750	104.7369	104.8750	0.00
04/09/2019	2030 On 07-November-19			Bond Future	8.82	96.3629	8.8236	96.3629	72,732.00
04/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	4304	4	4304	4	0.00
04/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	687	1	687	1	5,500.00
04/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2401	2	2401	2	5,500.00
04/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3359	3	3359	3	0.00
04/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4358	4	4358	4	0.00
04/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5850	5	5850	5	0.00
04/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2864	3	2864	3	0.00
04/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	3107	3	3107	3	0.00
04/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	326	0	326	0	0.00
04/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	4250	4	4250	4	0.00
04/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3616	3	3616	3	0.00
04/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5515	5	5515	5	0.00
04/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	6355	6	6355	6	0.00
04/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	620	1	620	1	0.00
04/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2491	2	2491	2	0.00
04/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1772	2	1772	2	0.00
04/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	967	1	967	1	5,000.00
04/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	618	1	618	1	0.00
04/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	117	0	117	0	0.00
04/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	323	0	323	0	2,500.00
04/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	428	1	428	1	5,333.00
04/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	228	0	228	0	0.00
04/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	74	0	74	0	2,500.00
04/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2263	3	2263	3	0.00
04/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	653	1	653	1	0.00
04/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	222	0	222	0	0.00
04/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2133	2	2133	2	0.00
04/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	215	0	215	0	0.00
04/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	98	0	98	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
04/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	494	1	494	1	2,750.00
04/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3090	3	3090	3	0.00
04/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	372	0	372	0	2,750.00
04/09/2019	2030 On 06-February-20			Bond Future	8.88	94.0819	8.8799	94.0819	0.00
04/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2646	2	2646	2	5,820.00
04/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	3175	3	3175	3	0.00
04/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	932	1	932	1	5,820.00
04/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	3214	3	3214	3	0.00
04/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3254	3	3254	3	0.00
04/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1517	2	1517	2	0.00
04/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1561	2	1561	2	0.00
04/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4009	4	4009	4	0.00
04/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1539	2	1539	2	0.00
04/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	1896	2	1896	2	0.00
04/09/2019	2030 On 07-May-20			Bond Future	8.93	95.8134	8.9344	95.8134	0.00
04/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2381	2	2381	2	0.00
04/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2350	2	2350	2	0.00
04/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2320	2	2320	2	0.00
04/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3244	3	3244	3	0.00
04/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3276	4	3276	4	0.00
04/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3212	3	3212	3	0.00
04/09/2019	2032 On 07-November-19			Bond Future	9.22	93.4359	9.2151	93.4359	47,957.00
04/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3868	4	3868	4	0.00
04/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3814	3	3814	3	0.00
04/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3759	3	3759	3	0.00
04/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	465	1	465	1	0.00
04/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	477	1	477	1	0.00
04/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	453	1	453	1	0.00
04/09/2019	2032 On 06-February-20			Bond Future	9.28	95.1111	9.2798	95.1111	0.00
04/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2960	3	2960	3	0.00
04/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2999	3	2999	3	0.00
04/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2922	3	2922	3	0.00
04/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2242	2	2242	2	0.00
04/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2213	2	2213	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
04/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2184	2	2184	2	0.00
04/09/2019	2032 On 07-May-20			Bond Future	9.34	92.7014	9.3412	92.7014	0.00
04/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2583	2	2583	2	0.00
04/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2649	2	2649	2	0.00
04/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2616	2	2616	2	0.00
04/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3706	4	3706	4	0.00
04/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3671	4	3671	4	0.00
04/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3742	4	3742	4	0.00
04/09/2019	2033 On 07-November-19			Bond Future	102.85	102.9741	102.8545	102.9741	6,260.00
04/09/2019	2033 On 06-February-20			Bond Future	104.72	104.8454	104.7238	104.8454	0.00
04/09/2019	2033 On 07-May-20			Bond Future	105.48	105.6036	105.4797	105.6036	0.00
04/09/2019	2037 On 07-November-19			Bond Future	9.62	92.4641	9.6215	92.4641	60,745.00
04/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	3292	3	3292	3	0.00
04/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3402	3	3402	3	0.00
04/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3347	3	3347	3	0.00
04/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	781	1	781	1	0.00
04/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	762	1	762	1	0.00
04/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	801	1	801	1	0.00
04/09/2019	2037 On 06-February-20			Bond Future	9.69	89.8627	9.6891	89.8627	0.00
04/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2860	3	2860	3	0.00
04/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2820	3	2820	3	0.00
04/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2781	3	2781	3	0.00
04/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	2967	3	2967	3	0.00
04/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3004	3	3004	3	0.00
04/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	2930	3	2930	3	0.00
04/09/2019	2037 On 07-May-20			Bond Future	9.76	91.5165	9.7553	91.5165	0.00
04/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	3069	3	3069	3	0.00
04/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	3105	3	3105	3	0.00
04/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	3141	3	3141	3	0.00
04/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4246	5	4246	5	0.00
04/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4327	5	4327	5	0.00
04/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4286	5	4286	5	0.00
04/09/2019	2038 On 07-November-19			Bond Future	121.15	121.0598	121.1466	121.0598	21,774.00
04/09/2019	2038 On 06-February-20			Bond Future	121.69	121.6016	121.6902	121.6016	0.00

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04/09/2019	2038 On 07-May-20			Bond Future	123.96	123.8676	123.9579	123.8676	0.00
04/09/2019	2040 On 07-November-19			Bond Future	9.75	95.2774	9.7522	95.2774	43,051.00
04/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	3269	3	3269	3	0.00
04/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	3326	3	3326	3	0.00
04/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	2090	2	2090	2	1,260.00
04/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	469	0	469	0	1,260.00
04/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	3383	3	3383	3	0.00
04/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	961	1	961	1	0.00
04/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1006	1	1006	1	0.00
04/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1694	2	1694	2	0.00
04/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4346	5	4346	5	0.00
04/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	984	1	984	1	0.00
04/09/2019	2040 On 06-February-20			Bond Future	9.82	92.4759	9.8208	92.4759	0.00
04/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	109	0	109	0	0.00
04/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2733	2	2733	2	0.00
04/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2815	3	2815	3	0.00
04/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	573	0	573	0	0.00
04/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2774	2	2774	2	0.00
04/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3358	4	3358	4	0.00
04/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3316	4	3316	4	0.00
04/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	7700	8	7700	8	0.00
04/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3399	4	3399	4	0.00
04/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	12998	14	12998	14	0.00
04/09/2019	2040 On 07-May-20			Bond Future	9.89	94.1778	9.8879	94.1778	0.00
04/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3361	3	3361	3	0.00
04/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3321	3	3321	3	0.00
04/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3282	3	3282	3	0.00
04/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4573	5	4573	5	0.00
04/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4487	5	4487	5	0.00
04/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4530	5	4530	5	0.00
04/09/2019	2044 On 07-November-19			Bond Future	9.81	92.1631	9.8058	92.1631	38,089.00
04/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	3207	3	3207	3	0.00
04/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	6094	6	6094	6	0.00
04/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	3151	3	3151	3	0.00

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04/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	3264	3	3264	3	0.00
04/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	238	0	238	0	328.00
04/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1647	1	1647	1	328.00
04/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1126	1	1126	1	0.00
04/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	5702	6	5702	6	0.00
04/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1076	1	1076	1	0.00
04/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2205	2	2205	2	0.00
04/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1101	1	1101	1	0.00
04/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	379	0	379	0	328.00
04/09/2019	2044 On 06-February-20			Bond Future	9.87	89.4310	9.8724	89.4310	0.00
04/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2714	2	2714	2	0.00
04/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	664	1	664	1	328.00
04/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2593	2	2593	2	328.00
04/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2674	2	2674	2	0.00
04/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	8038	8	8038	8	0.00
04/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2755	3	2755	3	0.00
04/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3620	4	3620	4	0.00
04/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3531	4	3531	4	0.00
04/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	966	1	966	1	328.00
04/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3575	4	3575	4	0.00
04/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3709	4	3709	4	0.00
04/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7608	8	7608	8	0.00
04/09/2019	2044 On 07-May-20			Bond Future	9.94	91.0769	9.9373	91.0769	0.00
04/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3408	3	3408	3	0.00
04/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3489	3	3489	3	0.00
04/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1602	1	1602	1	556.00
04/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1801	2	1801	2	100.00
04/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	4203	4	4203	4	100.00
04/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3448	3	3448	3	0.00
04/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3901	4	3901	4	556.00
04/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9645	9	9645	9	0.00
04/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	10017	10	10017	10	0.00
04/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4593	5	4593	5	0.00
04/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7490	8	7490	8	0.00

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04/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4127	4	4127	4	0.00
04/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	3852	4	3852	4	0.00
04/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1411	2	1411	2	556.00
04/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1296	1	1296	1	100.00
04/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4637	5	4637	5	0.00
04/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7051	7	7051	7	0.00
04/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4549	5	4549	5	0.00
04/09/2019	2046 On 07-November-19			Bond Future	111.63	111.7285	111.6258	111.7285	17,994.00
04/09/2019	2046 On 06-February-20			Bond Future	113.65	113.7589	113.6545	113.7589	0.00
04/09/2019	2046 On 07-May-20			Bond Future	114.02	114.1306	114.0243	114.1306	0.00
04/09/2019	2050 On 07-November-19			Bond Future	116.75	116.7538	116.7534	116.7538	12,882.00
04/09/2019	2050 On 06-February-20			Bond Future	117.04	117.0400	117.0397	117.0400	0.00
04/09/2019	2050 On 07-May-20			Bond Future	119.22	119.2209	119.2209	119.2209	0.00
04/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	AL37 On 07-November-19			Index Future	669.25	668.4390	669.2500	668.4390	0.00
04/09/2019	AL37 On 06-February-20			Index Future	681.25	680.4250	681.2510	680.4250	0.00
04/09/2019	AL37 On 07-May-20			Index Future	693.79	692.9450	693.7860	692.9450	0.00
04/09/2019	AL7T On 07-November-19			Index Future	781.75	779.0660	781.7510	779.0660	120.00
04/09/2019	AL7T On 06-February-20			Index Future	795.77	793.0350	795.7690	793.0350	0.00
04/09/2019	AL7T On 07-May-20			Index Future	810.41	807.6280	810.4120	807.6280	0.00
04/09/2019	ALBI On 07-November-19			Index Future	699.94	696.6670	699.9390	696.6670	220.00
04/09/2019	ALBI On 06-February-20			Index Future	712.49	709.1590	712.4900	709.1590	0.00
04/09/2019	ALBI On 07-May-20			Index Future	725.60	722.2080	725.6010	722.2080	0.00
04/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	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
04/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2019	ES33 On 07-November-19			Bond Future	10.76	77.5501	10.7628	77.5501	350.00
04/09/2019	ES33 On 06-February-20			Bond Future	10.88	78.9406	10.8783	78.9406	0.00
04/09/2019	ES33 On 07-May-20			Bond Future	10.99	76.5994	10.9893	76.5994	0.00
04/09/2019	ES42 On 07-November-19			Bond Future	11.12	78.3967	11.1180	78.3967	4,919.00
04/09/2019	ES42 On 06-February-20			Bond Future	11.23	79.8021	11.2288	79.8021	0.00
04/09/2019	ES42 On 07-May-20			Bond Future	11.34	77.0061	11.3399	77.0061	0.00
04/09/2019	GOVI On 07-November-19			GOVI	693.05	689.6910	693.0520	689.6910	1,200.00
04/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	201520	17	201520	17	0.00
04/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	201420	17	201420	17	0.00
04/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	201320	17	201320	17	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
04/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 06-February-20			GOVI	705.48	702.0580	705.4800	702.0580	0.00
04/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	23300	0	23300	0	0.00
04/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	23400	0	23400	0	0.00
04/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	23500	0	23500	0	0.00
04/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	1	0	1	0.00
04/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	1	0	1	0.00
04/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	1	0	1	0.00
04/09/2019	GOVI On 07-May-20			GOVI	718.46	714.9760	718.4610	714.9760	0.00
04/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	15390	5	15390	5	0.00
04/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	15190	5	15190	5	0.00
04/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	15290	5	15290	5	0.00
04/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2019	IGOV On 07-November-19			Index Future	262.85	262.8200	262.8510	262.8200	1,017.00
04/09/2019	IGOV On 06-February-20			Index Future	267.63	267.5960	267.6280	267.5960	0.00
04/09/2019	IGOV On 07-May-20			Index Future	272.62	272.5830	272.6150	272.5830	0.00
04/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
04/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
04/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
04/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
04/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9400	101.9300	101.9400	0.00
04/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.72	98.7300	98.7200	98.7300	0.00
04/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
04/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00
04/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.13	93.1500	93.1300	93.1500	0.00
04/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.99	93.0100	92.9900	93.0100	0.00
04/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.93	94.9500	94.9300	94.9500	51.00
04/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.83	94.8500	94.8300	94.8500	0.00
04/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.77	95.7900	95.7700	95.7900	0.00

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04/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.48	99.4900	99.4800	99.4900	0.00
04/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.51	100.5100	100.5100	100.5100	0.00
04/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.56	93.5600	93.5600	93.5600	0.00
04/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.45	99.4500	99.4500	99.4500	0.00
04/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.68	94.6700	94.6800	94.6700	0.00
04/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.76	89.8100	89.7600	89.8100	0.00
04/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.56	86.6100	86.5600	86.6100	0.00
04/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.15	85.2000	85.1500	85.2000	0.00
04/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.26	87.3100	87.2600	87.3100	0.00
04/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.07	91.1200	91.0700	91.1200	0.00
04/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.51	89.5700	89.5100	89.5700	0.00
04/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.57	91.6300	91.5700	91.6300	0.00
04/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.09	97.1600	97.0900	97.1600	0.00
04/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.42	97.4800	97.4200	97.4800	0.00
04/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.71	90.7600	90.7100	90.7600	0.00
04/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.09	98.1200	98.0900	98.1200	0.00
04/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.42	91.4600	91.4200	91.4600	0.00
04/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/09/2019	R023 On 07-November-19			Bond Future	7.21	102.9995	7.2145	102.9995	53,397.00
04/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2239	2	2239	2	0.00
04/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2294	2	2294	2	0.00
04/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2267	2	2267	2	0.00
04/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	35	0	35	0	0.00
04/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	33	0	33	0	0.00
04/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	34	0	34	0	0.00
04/09/2019	R023 On 06-February-20			Bond Future	7.22	104.8463	7.2162	104.8463	0.00
04/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1258	1	1258	1	0.00
04/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1298	1	1298	1	0.00
04/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1278	1	1278	1	0.00
04/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	430	0	430	0	0.00
04/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	423	0	423	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
04/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	436	0	436	0	0.00
04/09/2019	R023 On 07-May-20			Bond Future	7.19	102.8428	7.1864	102.8428	0.00
04/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	510	0	510	0	0.00
04/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	522	0	522	0	0.00
04/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	498	0	498	0	0.00
04/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1249	1	1249	1	0.00
04/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1235	1	1235	1	0.00
04/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1221	1	1221	1	0.00
04/09/2019	R035 On 07-November-19			Bond Future	9.49	96.2139	9.4943	96.2139	93,884.00
04/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	249	0	249	0	3,500.00
04/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3553	3	3553	3	0.00
04/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1825	1	1825	1	3,500.00
04/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3610	3	3610	3	0.00
04/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3667	3	3667	3	0.00
04/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5598	5	5598	5	0.00
04/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	708	1	708	1	0.00
04/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	725	1	725	1	0.00
04/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	316	0	316	0	3,500.00
04/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	4823	5	4823	5	0.00
04/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	691	1	691	1	0.00
04/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1627	2	1627	2	0.00
04/09/2019	R035 On 06-February-20			Bond Future	9.57	97.9389	9.5663	97.9389	0.00
04/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2985	3	2985	3	0.00
04/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2944	3	2944	3	0.00
04/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2904	3	2904	3	0.00
04/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2724	3	2724	3	0.00
04/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2654	3	2654	3	0.00
04/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2689	3	2689	3	0.00
04/09/2019	R035 On 07-May-20			Bond Future	9.63	95.2375	9.6290	95.2375	0.00
04/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1823	2	1823	2	5,000.00
04/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	4068	4	4068	4	5,000.00
04/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2984	3	2984	3	0.00
04/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	3057	3	3057	3	0.00
04/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	9030	9	9030	9	0.00

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04/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	3020	3	3020	3	0.00
04/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4183	5	4183	5	0.00
04/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3171	3	3171	3	0.00
04/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4104	4	4104	4	0.00
04/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1172	1	1172	1	5,000.00
04/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4143	5	4143	5	0.00
04/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5819	6	5819	6	0.00
04/09/2019	R035 On 06-August-20			Bond Future	9.69	97.0077	9.6914	97.0077	0.00
04/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2601	2	2601	2	24,761.00
04/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5826	5	5826	5	0.00
04/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5785	5	5785	5	0.00
04/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5867	6	5867	6	0.00
04/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4196	4	4196	4	0.00
04/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4134	4	4134	4	0.00
04/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	7897	8	7897	8	0.00
04/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4165	4	4165	4	0.00
04/09/2019	R186 On 07-November-19			Bond Future	8.12	116.4706	8.1199	116.4706	127,184.00
04/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1511	1	1511	1	3,750.00
04/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3609	3	3609	3	0.00
04/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1441	1	1441	1	4,955.00
04/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4673	4	4673	4	0.00
04/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1339	1	1339	1	0.00
04/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4776	4	4776	4	0.00
04/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4725	4	4725	4	0.00
04/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	80	0	80	0	0.00
04/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	811	1	811	1	0.00
04/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	880	1	880	1	7,500.00
04/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	83	0	83	0	0.00
04/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	173	0	173	0	4,955.00
04/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	86	0	86	0	0.00
04/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	766	1	766	1	3,750.00
04/09/2019	R186 On 06-February-20			Bond Future	8.16	113.2549	8.1620	113.2549	0.00
04/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1697	2	1697	2	1,007.00
04/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	3179	3	3179	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
04/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2985	3	2985	3	0.00
04/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3258	3	3258	3	0.00
04/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	5090	5	5090	5	0.00
04/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3219	3	3219	3	0.00
04/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1030	1	1030	1	0.00
04/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	545	1	545	1	1,007.00
04/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1123	1	1123	1	1,007.00
04/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1015	1	1015	1	0.00
04/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	1987	2	1987	2	0.00
04/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1045	1	1045	1	0.00
04/09/2019	R186 On 07-May-20			Bond Future	8.20	115.3392	8.1975	115.3392	0.00
04/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1936	2	1936	2	0.00
04/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4948	5	4948	5	0.00
04/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2531	2	2531	2	6,000.00
04/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1964	2	1964	2	0.00
04/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1908	2	1908	2	0.00
04/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	822	1	822	1	6,000.00
04/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2598	3	2598	3	0.00
04/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4103	4	4103	4	0.00
04/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1087	1	1087	1	6,000.00
04/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2087	2	2087	2	0.00
04/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2545	3	2545	3	0.00
04/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2572	3	2572	3	0.00
04/09/2019	R197 On 07-November-19			Bond Future	309.03	308.5846	309.0304	308.5846	2,507.00
04/09/2019	R197 On 06-February-20			Bond Future	306.99	306.5342	306.9890	306.5342	40.00
04/09/2019	R197 On 07-May-20			Bond Future	312.71	312.2468	312.7098	312.2468	0.00
04/09/2019	R202 On 07-November-19			Bond Future	233.81	233.9383	233.8069	233.9383	9,082.00
04/09/2019	R202 On 06-February-20			Bond Future	233.99	234.1218	233.9887	234.1218	0.00
04/09/2019	R202 On 07-May-20			Bond Future	238.35	238.4850	238.3490	238.4850	0.00
04/09/2019	R207 On 07-November-19			Bond Future	6.60	102.4411	6.6047	102.4411	3,884.00
04/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	813	1	813	1	0.00

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04/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	812	1	812	1	0.00
04/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	810	1	810	1	0.00
04/09/2019	R208 On 07-November-19			Bond Future	6.55	101.0447	6.5469	101.0447	10,069.00
04/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	418	0	418	0	0.00
04/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	407	0	407	0	0.00
04/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	396	0	396	0	0.00
04/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	38	0	38	0	0.00
04/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	40	0	40	0	0.00
04/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	37	0	37	0	0.00
04/09/2019	R208 On 06-February-20			Bond Future	6.38	102.8563	6.3800	102.8563	0.00
04/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	57	0	57	0	0.00
04/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	60	0	60	0	0.00
04/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	64	0	64	0	0.00
04/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	324	0	324	0	0.00
04/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	339	0	339	0	0.00
04/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	331	0	331	0	0.00
04/09/2019	R208 On 07-May-20			Bond Future	6.06	101.3455	6.0637	101.3455	0.00
04/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
04/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
04/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
04/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1081	1	1081	1	0.00
04/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1090	1	1090	1	0.00
04/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1073	1	1073	1	0.00
04/09/2019	R209 On 07-November-19			Bond Future	9.49	73.6211	9.4876	73.6211	89,289.00
04/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2748	2	2748	2	0.00
04/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	237	0	237	0	8,000.00
04/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1530	1	1530	1	5,000.00
04/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2842	3	2842	3	0.00
04/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	1003	1	1003	1	8,000.00
04/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2611	2	2611	2	0.00
04/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2795	3	2795	3	0.00
04/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	713	1	713	1	0.00
04/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2053	2	2053	2	0.00
04/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	697	1	697	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
04/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	783	1	783	1	8,000.00
04/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4121	5	4121	5	0.00
04/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	730	1	730	1	0.00
04/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1448	2	1448	2	0.00
04/09/2019	R209 On 06-February-20			Bond Future	9.55	74.9411	9.5486	74.9411	0.00
04/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2391	2	2391	2	0.00
04/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2425	2	2425	2	0.00
04/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2358	2	2358	2	0.00
04/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2675	3	2675	3	0.00
04/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2643	3	2643	3	0.00
04/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2611	3	2611	3	0.00
04/09/2019	R209 On 07-May-20			Bond Future	9.61	73.1687	9.6065	73.1687	0.00
04/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2610	2	2610	2	0.00
04/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2674	2	2674	2	0.00
04/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2642	2	2642	2	0.00
04/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3594	4	3594	4	0.00
04/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3561	4	3561	4	0.00
04/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3628	4	3628	4	0.00
04/09/2019	R210 On 07-November-19			Bond Future	189.74	189.7423	189.7378	189.7423	2,132.00
04/09/2019	R210 On 06-February-20			Bond Future	193.19	193.1903	193.1862	193.1903	0.00
04/09/2019	R210 On 07-May-20			Bond Future	194.14	194.1403	194.1361	194.1403	0.00
04/09/2019	R212 On 07-November-19			Bond Future	162.62	162.5952	162.6206	162.5952	6,684.00
04/09/2019	R212 On 06-February-20			Bond Future	163.33	163.3040	163.3303	163.3040	0.00
04/09/2019	R212 On 07-May-20			Bond Future	166.37	166.3474	166.3740	166.3474	0.00
04/09/2019	R213 On 07-November-19			Bond Future	9.04	86.6810	9.0437	86.6810	18,654.00
04/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3664	3	3664	3	0.00
04/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3715	3	3715	3	0.00
04/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3765	3	3765	3	0.00
04/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	349	0	349	0	0.00
04/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	368	0	368	0	0.00
04/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	358	0	358	0	0.00
04/09/2019	R213 On 06-February-20			Bond Future	9.11	88.2351	9.1075	88.2351	0.00
04/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2857	3	2857	3	0.00
04/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2820	3	2820	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
04/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2784	3	2784	3	0.00
04/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1821	2	1821	2	0.00
04/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1845	2	1845	2	0.00
04/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1796	2	1796	2	0.00
04/09/2019	R213 On 07-May-20			Bond Future	9.16	86.3066	9.1614	86.3066	0.00
04/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2340	2	2340	2	0.00
04/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2370	2	2370	2	0.00
04/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2401	2	2401	2	0.00
04/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3269	4	3269	4	0.00
04/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3332	4	3332	4	0.00
04/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3300	4	3300	4	0.00
04/09/2019	R214 On 07-November-19			Bond Future	9.75	71.8392	9.7460	71.8392	15,541.00
04/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2661	2	2661	2	0.00
04/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2707	2	2707	2	0.00
04/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2615	2	2615	2	0.00
04/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	912	1	912	1	0.00
04/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	892	1	892	1	0.00
04/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	873	1	873	1	0.00
04/09/2019	R214 On 06-February-20			Bond Future	9.81	73.1272	9.8129	73.1272	0.00
04/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2254	2	2254	2	0.00
04/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2322	2	2322	2	0.00
04/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2288	2	2288	2	0.00
04/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	2920	3	2920	3	0.00
04/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	2885	3	2885	3	0.00
04/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	2955	3	2955	3	0.00
04/09/2019	R214 On 07-May-20			Bond Future	9.87	71.1743	9.8716	71.1743	0.00
04/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2952	3	2952	3	0.00
04/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2985	3	2985	3	0.00
04/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2919	3	2919	3	0.00
04/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3739	4	3739	4	0.00
04/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3704	4	3704	4	0.00
04/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3669	4	3669	4	0.00
04/09/2019	R248 On 07-November-19			Bond Future	9.79	91.1303	9.7916	91.1303	86,284.00
04/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	3191	3	3191	3	0.00



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04/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	3134	3	3134	3	0.00
04/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	3077	3	3077	3	0.00
04/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1182	1	1182	1	0.00
04/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1209	1	1209	1	0.00
04/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1156	1	1156	1	0.00
04/09/2019	R248 On 06-February-20			Bond Future	9.86	92.7642	9.8594	92.7642	100.00
04/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2574	2	2574	2	0.00
04/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2615	2	2615	2	0.00
04/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2533	2	2533	2	0.00
04/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	3828	4	3828	4	0.00
04/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	3922	4	3922	4	0.00
04/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	3875	4	3875	4	0.00
04/09/2019	R248 On 07-May-20			Bond Future	9.92	90.0310	9.9189	90.0310	0.00
04/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3475	3	3475	3	0.00
04/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3558	3	3558	3	0.00
04/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3516	3	3516	3	0.00
04/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4712	5	4712	5	0.00
04/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4758	5	4758	5	0.00
04/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4666	5	4666	5	0.00
04/09/2019	R248 On 06-August-20			Bond Future	9.98	91.7044	9.9780	91.7044	0.00
04/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6530	6	6530	6	0.00
04/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2852	3	2852	3	20,640.00
04/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6622	6	6622	6	0.00
04/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6576	6	6576	6	0.00
04/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4824	5	4824	5	0.00
04/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4789	5	4789	5	0.00
04/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	4859	5	4859	5	0.00
04/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9361	10	9361	10	0.00