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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
08/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	2025 On 07-February-19			Bond Future	132.73	132.6519	132.7306	132.6519	355.00
08/01/2019	2025 On 02-May-19			Bond Future	135.08	134.9976	135.0775	134.9976	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
08/01/2019	2025 On 01-August-19			Bond Future	137.70	137.6148	137.6960	137.6148	0.00
08/01/2019	2029 On 07-February-19			Bond Future	100.72	100.7177	100.7210	100.7177	2,954.00
08/01/2019	2029 On 02-May-19			Bond Future	101.43	101.4257	101.4288	101.4257	0.00
08/01/2019	2029 On 01-August-19			Bond Future	103.43	103.4272	103.4302	103.4272	0.00
08/01/2019	2030 On 07-February-19			Bond Future	9.32	91.6151	9.3225	91.6151	56,752.00
08/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2504	3	2504	3	3,960.00
08/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	581	1	581	1	3,960.00
08/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	23	0	23	0	0.00
08/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5387	6	5387	6	0.00
08/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	145	0	145	0	1,320.00
08/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	25	0	25	0	0.00
08/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	27	0	27	0	0.00
08/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2111	2	2111	2	1,320.00
08/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	40	0	40	0	0.00
08/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1256	1	1256	1	0.00
08/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4120	4	4120	4	0.00
08/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2887	3	2887	3	0.00
08/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	765	1	765	1	0.00
08/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4513	4	4513	4	0.00
08/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	368	0	368	0	0.00
08/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4579	4	4579	4	0.00
08/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4645	4	4645	4	0.00
08/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	25	0	25	0	3,960.00
08/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1494	1	1494	1	0.00
08/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	266	0	266	0	0.00
08/01/2019	2030 On 02-May-19			Bond Future	9.38	93.2144	9.3794	93.2144	0.00
08/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1997	2	1997	2	0.00
08/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5458	6	5458	6	0.00
08/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2063	2	2063	2	0.00
08/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	722	1	722	1	3,000.00
08/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2030	2	2030	2	3,000.00
08/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1901	2	1901	2	0.00
08/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1872	2	1872	2	0.00
08/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3790	4	3790	4	0.00

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08/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	510	0	510	0	3,000.00
08/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1930	2	1930	2	0.00
08/01/2019	2030 On 01-August-19			Bond Future	9.44	91.0267	9.4363	91.0267	0.00
08/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4382	5	4382	5	0.00
08/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4424	5	4424	5	0.00
08/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4341	5	4341	5	0.00
08/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1515	1	1515	1	0.00
08/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1549	1	1549	1	0.00
08/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1532	1	1532	1	0.00
08/01/2019	2032 On 07-February-19			Bond Future	9.54	93.8518	9.5386	93.8518	42,475.00
08/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	24	0	24	0	0.00
08/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	23	0	23	0	0.00
08/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	21	0	21	0	0.00
08/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5252	5	5252	5	0.00
08/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5325	5	5325	5	0.00
08/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5179	5	5179	5	0.00
08/01/2019	2032 On 02-May-19			Bond Future	9.60	91.3334	9.5955	91.3334	0.00
08/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2220	2	2220	2	0.00
08/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2256	2	2256	2	0.00
08/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2293	2	2293	2	0.00
08/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2058	2	2058	2	0.00
08/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2121	2	2121	2	0.00
08/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2090	2	2090	2	0.00
08/01/2019	2032 On 01-August-19			Bond Future	9.65	93.1144	9.6507	93.1144	0.00
08/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4717	5	4717	5	0.00
08/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4672	5	4672	5	0.00
08/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4628	5	4628	5	0.00
08/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1749	2	1749	2	0.00
08/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1710	2	1710	2	0.00
08/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1730	2	1730	2	0.00
08/01/2019	2033 On 07-February-19			Bond Future	102.84	102.2209	102.8397	102.2209	5,890.00
08/01/2019	2033 On 02-May-19			Bond Future	103.51	102.8832	103.5127	102.8832	0.00
08/01/2019	2033 On 01-August-19			Bond Future	105.56	104.9134	105.5552	104.9134	0.00
08/01/2019	2037 On 07-February-19			Bond Future	9.75	90.1789	9.7475	90.1789	64,737.00

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08/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	32	0	32	0	0.00
08/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	37	0	37	0	0.00
08/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	34	0	34	0	0.00
08/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5677	5	5677	5	0.00
08/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5513	5	5513	5	0.00
08/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5595	5	5595	5	0.00
08/01/2019	2037 On 02-May-19			Bond Future	9.80	91.7532	9.8046	91.7532	0.00
08/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2420	3	2420	3	0.00
08/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2381	3	2381	3	0.00
08/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2460	3	2460	3	0.00
08/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2492	2	2492	2	0.00
08/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2455	2	2455	2	0.00
08/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2419	2	2419	2	0.00
08/01/2019	2037 On 01-August-19			Bond Future	9.86	89.2866	9.8627	89.2866	0.00
08/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5134	5	5134	5	0.00
08/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5233	6	5233	6	0.00
08/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5183	5	5183	5	0.00
08/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1976	2	1976	2	0.00
08/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1954	2	1954	2	0.00
08/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1999	2	1999	2	0.00
08/01/2019	2038 On 07-February-19			Bond Future	120.36	120.2652	120.3597	120.2652	9,955.00
08/01/2019	2038 On 02-May-19			Bond Future	122.49	122.3920	122.4879	122.3920	0.00
08/01/2019	2038 On 01-August-19			Bond Future	124.85	124.7545	124.8522	124.7545	0.00
08/01/2019	2040 On 07-February-19			Bond Future	9.83	93.4558	9.8275	93.4558	31,965.00
08/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	29	0	29	0	0.00
08/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	33	0	33	0	0.00
08/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	31	0	31	0	0.00
08/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6212	6	6212	6	0.00
08/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6302	6	6302	6	0.00
08/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	6122	6	6122	6	0.00
08/01/2019	2040 On 02-May-19			Bond Future	9.88	95.0874	9.8845	95.0874	0.00
08/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2702	3	2702	3	0.00
08/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4149	4	4149	4	1,150.00
08/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1543	2	1543	2	1,150.00

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08/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2659	3	2659	3	0.00
08/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2616	3	2616	3	0.00
08/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2614	2	2614	2	0.00
08/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2653	2	2653	2	0.00
08/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3926	4	3926	4	0.00
08/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2575	2	2575	2	0.00
08/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1617	1	1617	1	0.00
08/01/2019	2040 On 01-August-19			Bond Future	9.94	92.4355	9.9428	92.4355	0.00
08/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5486	6	5486	6	0.00
08/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5538	6	5538	6	0.00
08/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5590	6	5590	6	0.00
08/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2151	2	2151	2	0.00
08/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2199	2	2199	2	0.00
08/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2175	2	2175	2	0.00
08/01/2019	2044 On 07-February-19			Bond Future	9.85	90.6235	9.8466	90.6235	37,882.00
08/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	38	0	38	0	0.00
08/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	41	0	41	0	0.00
08/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	35	0	35	0	0.00
08/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6164	6	6164	6	0.00
08/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	6073	6	6073	6	0.00
08/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5981	6	5981	6	0.00
08/01/2019	2044 On 02-May-19			Bond Future	9.90	92.2057	9.9013	92.2057	0.00
08/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2681	3	2681	3	0.00
08/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2769	3	2769	3	0.00
08/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2725	3	2725	3	0.00
08/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2613	2	2613	2	0.00
08/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2652	2	2652	2	0.00
08/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2692	2	2692	2	0.00
08/01/2019	2044 On 01-August-19			Bond Future	9.96	89.6227	9.9571	89.6227	0.00
08/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5667	6	5667	6	0.00
08/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5614	6	5614	6	0.00
08/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5720	6	5720	6	0.00
08/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2229	2	2229	2	0.00
08/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2205	2	2205	2	0.00

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08/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2180	2	2180	2	0.00
08/01/2019	2046 On 07-February-19			Bond Future	114.29	114.6253	114.2867	114.6253	12,458.00
08/01/2019	2046 On 02-May-19			Bond Future	114.62	114.9664	114.6213	114.9664	0.00
08/01/2019	2046 On 01-August-19			Bond Future	116.88	117.2350	116.8832	117.2350	0.00
08/01/2019	2050 On 07-February-19			Bond Future	117.81	118.1738	117.8105	118.1738	10,568.00
08/01/2019	2050 On 02-May-19			Bond Future	119.89	120.2634	119.8937	120.2634	0.00
08/01/2019	2050 On 01-August-19			Bond Future	120.44	120.8183	120.4409	120.8183	0.00
08/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	AL37 On 07-February-19			Index Future	613.45	614.4750	613.4460	614.4750	0.00
08/01/2019	AL37 On 02-May-19			Index Future	624.15	625.1990	624.1500	625.1990	0.00
08/01/2019	AL37 On 01-August-19			Index Future	636.32	637.3860	636.3160	637.3860	0.00
08/01/2019	AL7T On 07-February-19			Index Future	708.71	710.7540	708.7140	710.7540	0.00
08/01/2019	AL7T On 02-May-19			Index Future	721.08	723.1580	721.0810	723.1580	0.00
08/01/2019	AL7T On 01-August-19			Index Future	735.14	737.2540	735.1360	737.2540	0.00
08/01/2019	ALBI On 07-February-19			Index Future	642.44	644.8200	642.4380	644.8200	905.00
08/01/2019	ALBI On 02-May-19			Index Future	653.65	656.0730	653.6480	656.0730	0.00
08/01/2019	ALBI On 01-August-19			Index Future	666.39	668.8610	666.3890	668.8610	0.00
08/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2019	ES33 On 07-February-19			Bond Future	10.95	78.5338	10.9495	78.5338	494.00
08/01/2019	ES33 On 02-May-19			Bond Future	11.05	76.1135	11.0455	76.1135	0.00
08/01/2019	ES33 On 01-August-19			Bond Future	11.14	77.5977	11.1444	77.5977	0.00
08/01/2019	ES42 On 07-February-19			Bond Future	11.19	80.8069	11.1874	80.8069	5,169.00
08/01/2019	ES42 On 02-May-19			Bond Future	11.28	77.9569	11.2836	77.9569	0.00
08/01/2019	ES42 On 01-August-19			Bond Future	11.38	79.4773	11.3808	79.4773	0.00
08/01/2019	GOVI On 07-February-19			GOVI	635.95	638.3270	635.9490	638.3270	451.00
08/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	305610	28	305610	28	0.00
08/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	305710	28	305710	28	0.00
08/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	305810	28	305810	28	0.00
08/01/2019	GOVI On 02-May-19			GOVI	647.05	649.4670	647.0460	649.4670	0.00
08/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	2	0	2	0.00
08/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	2	0	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
08/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	2	0	2	0.00
08/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	8340	0	8340	0	0.00
08/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	8140	0	8140	0	0.00
08/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	8240	0	8240	0	0.00
08/01/2019	GOVI On 01-August-19			GOVI	659.66	662.1270	659.6580	662.1270	0.00
08/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	209680	23	209680	23	0.00
08/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	209780	23	209780	23	0.00
08/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	209880	23	209880	23	0.00
08/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
08/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
08/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
08/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2019	IGOV On 07-February-19			Index Future	253.91	254.0290	253.9140	254.0290	518.00
08/01/2019	IGOV On 02-May-19			Index Future	258.40	258.5200	258.4030	258.5200	215.00
08/01/2019	IGOV On 01-August-19			Index Future	263.50	263.6210	263.5010	263.6210	0.00
08/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
08/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
08/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
08/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
08/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
08/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.89	101.8900	101.8900	101.8900	0.00
08/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.86	102.8500	102.8600	102.8500	0.00
08/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.89	98.8800	98.8900	98.8800	0.00
08/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.49	102.4700	102.4900	102.4700	0.00
08/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.50	99.4700	99.5000	99.4700	0.00
08/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.31	96.2700	96.3100	96.2700	0.00
08/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.49	95.4500	95.4900	95.4500	0.00
08/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.64	94.5900	94.6400	94.5900	0.00
08/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.76	94.7000	94.7600	94.7000	0.00
08/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.91	96.8500	96.9100	96.8500	51.00
08/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.01	96.9400	97.0100	96.9400	0.00
08/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.16	98.0700	98.1600	98.0700	0.00
08/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.04	101.9400	102.0400	101.9400	0.00
08/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.26	103.1400	103.2600	103.1400	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
08/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.59	96.4600	96.5900	96.4600	0.00
08/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.61	102.4700	102.6100	102.4700	0.00
08/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.07	97.9300	98.0700	97.9300	0.00
08/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.57	94.3400	94.5700	94.3400	0.00
08/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.55	91.3200	91.5500	91.3200	0.00
08/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.29	90.0500	90.2900	90.0500	0.00
08/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.45	92.2100	92.4500	92.2100	0.00
08/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.25	96.0200	96.2500	96.0200	0.00
08/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.82	94.5800	94.8200	94.5800	0.00
08/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.89	96.6500	96.8900	96.6500	0.00
08/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.35	102.1200	102.3500	102.1200	0.00
08/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.71	102.4800	102.7100	102.4800	0.00
08/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.21	95.9600	96.2100	95.9600	0.00
08/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.42	103.1600	103.4200	103.1600	0.00
08/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.98	96.7000	96.9800	96.7000	0.00
08/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/01/2019	R023 On 07-February-19			Bond Future	8.06	102.6579	8.0564	102.6579	62,388.00
08/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8051	8	8051	8	0.00
08/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8112	8	8112	8	0.00
08/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8082	8	8082	8	0.00
08/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R023 On 02-May-19			Bond Future	8.08	100.5204	8.0811	100.5204	0.00
08/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1511	2	1511	2	0.00
08/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1486	2	1486	2	0.00
08/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1461	2	1461	2	0.00
08/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	311	0	311	0	0.00
08/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	318	0	318	0	0.00
08/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	304	0	304	0	0.00

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08/01/2019	R023 On 01-August-19			Bond Future	8.09	102.4803	8.0906	102.4803	0.00
08/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2846	3	2846	3	0.00
08/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2897	3	2897	3	0.00
08/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2872	3	2872	3	0.00
08/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	340	0	340	0	0.00
08/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	336	0	336	0	0.00
08/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	344	0	344	0	0.00
08/01/2019	R035 On 07-February-19			Bond Future	9.68	97.8571	9.6843	97.8571	74,489.00
08/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	25	0	25	0	0.00
08/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	29	0	29	0	0.00
08/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	27	0	27	0	0.00
08/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5751	5	5751	5	0.00
08/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5670	5	5670	5	0.00
08/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5833	6	5833	6	0.00
08/01/2019	R035 On 02-May-19			Bond Future	9.74	95.0652	9.7391	95.0652	0.00
08/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2462	3	2462	3	0.00
08/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2502	3	2502	3	0.00
08/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2423	3	2423	3	0.00
08/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2492	2	2492	2	0.00
08/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2420	2	2420	2	0.00
08/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2456	2	2456	2	0.00
08/01/2019	R035 On 01-August-19			Bond Future	9.79	96.9188	9.7934	96.9188	0.00
08/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5152	5	5152	5	0.00
08/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5104	5	5104	5	0.00
08/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5056	5	5056	5	0.00
08/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1921	2	1921	2	0.00
08/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1944	2	1944	2	0.00
08/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1898	2	1898	2	0.00
08/01/2019	R186 On 07-February-19			Bond Future	8.83	111.1120	8.8315	111.1120	87,950.00
08/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1459	2	1459	2	0.00
08/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2352	3	2352	3	3,000.00
08/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3268	4	3268	4	6,000.00
08/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2852	3	2852	3	0.00
08/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	27	0	27	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
08/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	193	0	193	0	1,000.00
08/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3910	4	3910	4	0.00
08/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1885	2	1885	2	0.00
08/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	29	0	29	0	0.00
08/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6203	6	6203	6	0.00
08/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	690	1	690	1	1,170.00
08/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2499	3	2499	3	3,000.00
08/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	32	0	32	0	0.00
08/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2699	3	2699	3	1,170.00
08/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	56	0	56	0	210.00
08/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6094	6	6094	6	0.00
08/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	5	0	5	0	1,000.00
08/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1055	1	1055	1	0.00
08/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3729	3	3729	3	0.00
08/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	145	0	145	0	0.00
08/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	175	0	175	0	0.00
08/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3260	3	3260	3	0.00
08/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2178	2	2178	2	0.00
08/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	47	0	47	0	5,000.00
08/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3848	4	3848	4	0.00
08/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	5	0	5	0	1,170.00
08/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	312	0	312	0	1,000.00
08/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3788	4	3788	4	0.00
08/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	126	0	126	0	0.00
08/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	86	0	86	0	0.00
08/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	468	0	468	0	7,500.00
08/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	201	0	201	0	0.00
08/01/2019	R186 On 02-May-19			Bond Future	8.88	113.0516	8.8832	113.0516	3,050.00
08/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1091	1	1091	1	3,250.00
08/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2182	2	2182	2	0.00
08/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2148	2	2148	2	0.00
08/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6765	7	6765	7	0.00
08/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5218	5	5218	5	0.00
08/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3200	3	3200	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
08/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6233	7	6233	7	0.00
08/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	2996	3	2996	3	3,250.00
08/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2114	2	2114	2	0.00
08/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2801	3	2801	3	90.00
08/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1023	1	1023	1	90.00
08/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1212	1	1212	1	200.00
08/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2080	2	2080	2	7,000.00
08/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	776	1	776	1	7,000.00
08/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1473	2	1473	2	7,500.00
08/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6525	7	6525	7	0.00
08/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1954	2	1954	2	0.00
08/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	3014	3	3014	3	0.00
08/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1410	1	1410	1	0.00
08/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2274	2	2274	2	0.00
08/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2553	2	2553	2	0.00
08/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	831	1	831	1	0.00
08/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	221	0	221	0	3,250.00
08/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1363	1	1363	1	0.00
08/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	195	0	195	0	200.00
08/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	994	1	994	1	0.00
08/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	368	0	368	0	7,000.00
08/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	250	0	250	0	90.00
08/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	908	1	908	1	0.00
08/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2446	2	2446	2	0.00
08/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1386	1	1386	1	0.00
08/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1340	1	1340	1	0.00
08/01/2019	R186 On 01-August-19			Bond Future	8.93	109.9542	8.9305	109.9542	0.00
08/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2643	3	2643	3	6,000.00
08/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4377	5	4377	5	0.00
08/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	790	1	790	1	6,000.00
08/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4460	5	4460	5	0.00
08/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6791	7	6791	7	0.00
08/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4418	5	4418	5	0.00
08/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1125	1	1125	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
08/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1112	1	1112	1	0.00
08/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	590	1	590	1	6,000.00
08/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1138	1	1138	1	0.00
08/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4399	4	4399	4	0.00
08/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1976	2	1976	2	0.00
08/01/2019	R197 On 07-February-19			Bond Future	299.63	299.6202	299.6274	299.6202	2,355.00
08/01/2019	R197 On 02-May-19			Bond Future	304.92	304.9183	304.9250	304.9183	0.00
08/01/2019	R197 On 01-August-19			Bond Future	303.38	303.3763	303.3828	303.3763	0.00
08/01/2019	R202 On 07-February-19			Bond Future	230.60	230.9959	230.6028	230.9959	8,805.00
08/01/2019	R202 On 02-May-19			Bond Future	234.68	235.0806	234.6801	235.0806	0.00
08/01/2019	R202 On 01-August-19			Bond Future	235.30	235.7044	235.2958	235.7044	0.00
08/01/2019	R207 On 07-February-19			Bond Future	5.93	101.7773	5.9333	101.7773	15,739.00
08/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	531	1	531	1	0.00
08/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	523	1	523	1	0.00
08/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	514	1	514	1	0.00
08/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 02-May-19			Bond Future	5.36	103.5539	5.3627	103.5539	0.00
08/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1505	2	1505	2	0.00
08/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1519	2	1519	2	0.00
08/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1512	2	1512	2	0.00
08/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 01-August-19			Bond Future	3.88	101.9308	3.8810	101.9308	0.00
08/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1510	2	1510	2	0.00
08/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1515	2	1515	2	0.00
08/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1519	2	1519	2	0.00
08/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
08/01/2019	R208 On 07-February-19			Bond Future	6.97	102.2287	6.9696	102.2287	17,335.00
08/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	265	0	265	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
08/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	249	0	249	0	0.00
08/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	234	0	234	0	0.00
08/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	51	0	51	0	0.00
08/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	59	0	59	0	0.00
08/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	54	0	54	0	0.00
08/01/2019	R208 On 02-May-19			Bond Future	6.88	100.6123	6.8801	100.6123	0.00
08/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1991	2	1991	2	0.00
08/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	2007	2	2007	2	0.00
08/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	2024	2	2024	2	0.00
08/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	19	0	19	0	0.00
08/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	21	0	21	0	0.00
08/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	20	0	20	0	0.00
08/01/2019	R208 On 01-August-19			Bond Future	6.71	102.5741	6.7144	102.5741	0.00
08/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2236	2	2236	2	0.00
08/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2222	2	2222	2	0.00
08/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2208	2	2208	2	0.00
08/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	29	0	29	0	0.00
08/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	27	0	27	0	0.00
08/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	28	0	28	0	0.00
08/01/2019	R209 On 07-February-19			Bond Future	9.62	74.6031	9.6206	74.6031	117,717.00
08/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	36	0	36	0	0.00
08/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	801	1	801	1	4,000.00
08/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	62	0	62	0	4,000.00
08/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	34	0	34	0	0.00
08/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3777	4	3777	4	0.00
08/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	39	0	39	0	0.00
08/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4629	4	4629	4	0.00
08/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4016	4	4016	4	0.00
08/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1332	1	1332	1	0.00
08/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4560	4	4560	4	0.00
08/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	125	0	125	0	4,000.00
08/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4491	4	4491	4	0.00
08/01/2019	R209 On 02-May-19			Bond Future	9.67	72.7564	9.6700	72.7564	0.00
08/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2169	2	2169	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
08/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2135	2	2135	2	0.00
08/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3148	3	3148	3	760.00
08/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1158	1	1158	1	760.00
08/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2204	2	2204	2	0.00
08/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5677	6	5677	6	0.00
08/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6722	7	6722	7	0.00
08/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	417	0	417	0	760.00
08/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	577	1	577	1	11,560.00
08/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3279	3	3279	3	0.00
08/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2071	2	2071	2	0.00
08/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1365	1	1365	1	0.00
08/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2040	2	2040	2	0.00
08/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	2010	2	2010	2	0.00
08/01/2019	R209 On 01-August-19			Bond Future	9.72	74.1752	9.7179	74.1752	0.00
08/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4444	5	4444	5	0.00
08/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4528	5	4528	5	0.00
08/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4486	5	4486	5	0.00
08/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1727	2	1727	2	0.00
08/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1746	2	1746	2	0.00
08/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1708	2	1708	2	0.00
08/01/2019	R210 On 07-February-19			Bond Future	186.31	186.3012	186.3072	186.3012	2,448.00
08/01/2019	R210 On 02-May-19			Bond Future	187.05	187.0398	187.0455	187.0398	0.00
08/01/2019	R210 On 01-August-19			Bond Future	190.74	190.7307	190.7364	190.7307	0.00
08/01/2019	R212 On 07-February-19			Bond Future	156.01	156.0099	156.0134	156.0099	4,976.00
08/01/2019	R212 On 02-May-19			Bond Future	158.77	158.7687	158.7719	158.7687	0.00
08/01/2019	R212 On 01-August-19			Bond Future	161.83	161.8305	161.8335	161.8305	0.00
08/01/2019	R213 On 07-February-19			Bond Future	9.42	86.2648	9.4232	86.2648	31,062.00
08/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	18	0	18	0	0.00
08/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	19	0	19	0	0.00
08/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	21	0	21	0	0.00
08/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4786	4	4786	4	0.00
08/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4720	4	4720	4	0.00
08/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4852	5	4852	5	0.00
08/01/2019	R213 On 02-May-19			Bond Future	9.47	84.2214	9.4750	84.2214	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
08/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2053	2	2053	2	0.00
08/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2021	2	2021	2	0.00
08/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1988	2	1988	2	0.00
08/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1928	2	1928	2	0.00
08/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1957	2	1957	2	0.00
08/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1899	2	1899	2	0.00
08/01/2019	R213 On 01-August-19			Bond Future	9.53	85.8634	9.5253	85.8634	0.00
08/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4223	4	4223	4	0.00
08/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4263	4	4263	4	0.00
08/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4303	5	4303	5	0.00
08/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1482	1	1482	1	0.00
08/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1518	1	1518	1	0.00
08/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1500	1	1500	1	0.00
08/01/2019	R214 On 07-February-19			Bond Future	9.80	73.7330	9.8017	73.7330	29,292.00
08/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	20	0	20	0	0.00
08/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	21	0	21	0	0.00
08/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	19	0	19	0	0.00
08/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5598	5	5598	5	0.00
08/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5523	5	5523	5	0.00
08/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5448	5	5448	5	0.00
08/01/2019	R214 On 02-May-19			Bond Future	9.85	71.7243	9.8508	71.7243	0.00
08/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2272	2	2272	2	0.00
08/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2201	2	2201	2	0.00
08/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2236	2	2236	2	0.00
08/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2174	2	2174	2	0.00
08/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2142	2	2142	2	0.00
08/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2206	2	2206	2	0.00
08/01/2019	R214 On 01-August-19			Bond Future	9.90	73.1228	9.8993	73.1228	0.00
08/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4613	5	4613	5	0.00
08/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4656	5	4656	5	0.00
08/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4570	5	4570	5	0.00
08/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1845	2	1845	2	0.00
08/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1825	2	1825	2	0.00
08/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1805	2	1805	2	0.00

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08/01/2019	R248 On 07-February-19			Bond Future	9.83	94.1762	9.8269	94.1762	107,583.00
08/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	17	0	17	0	0.00
08/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	20	0	20	0	0.00
08/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	19	0	19	0	0.00
08/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7240	7	7240	7	0.00
08/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	7044	7	7044	7	0.00
08/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7142	7	7142	7	0.00
08/01/2019	R248 On 02-May-19			Bond Future	9.88	91.3835	9.8765	91.3835	3.00
08/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2849	3	2849	3	0.00
08/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2804	3	2804	3	0.00
08/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2895	3	2895	3	0.00
08/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2688	2	2688	2	0.00
08/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2608	2	2608	2	0.00
08/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2647	2	2647	2	0.00
08/01/2019	R248 On 01-August-19			Bond Future	9.93	93.1653	9.9257	93.1653	0.00
08/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5812	6	5812	6	0.00
08/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5757	6	5757	6	0.00
08/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5703	6	5703	6	0.00
08/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2264	2	2264	2	0.00
08/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2289	2	2289	2	0.00
08/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2238	2	2238	2	0.00