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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	2025 On 01-August-19			Bond Future	135.84	135.9648	135.8427	135.9648	1,622.00
04/06/2019	2025 On 07-November-19			Bond Future	138.60	138.7299	138.6021	138.7299	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
04/06/2019	2025 On 06-February-20			Bond Future	139.84	139.9787	139.8410	139.9787	0.00
04/06/2019	2029 On 01-August-19			Bond Future	103.27	103.2497	103.2664	103.2497	4,132.00
04/06/2019	2029 On 07-November-19			Bond Future	104.27	104.2549	104.2696	104.2549	0.00
04/06/2019	2029 On 06-February-20			Bond Future	106.31	106.3014	106.3108	106.3014	0.00
04/06/2019	2030 On 01-August-19			Bond Future	9.20	92.6679	9.2013	92.6679	49,421.00
04/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1353	2	1353	2	5,400.00
04/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3359	4	3359	4	0.00
04/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	39	0	39	0	2,025.00
04/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3309	4	3309	4	0.00
04/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4501	5	4501	5	0.00
04/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4554	5	4554	5	0.00
04/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	203	0	203	0	5,400.00
04/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1131	1	1131	1	2,025.00
04/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4447	5	4447	5	0.00
04/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	315	0	315	0	0.00
04/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1525	2	1525	2	0.00
04/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	185	0	185	0	0.00
04/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	1095	1	1095	1	0.00
04/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	3077	3	3077	3	0.00
04/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	196	0	196	0	0.00
04/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	368	0	368	0	4,800.00
04/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3621	3	3621	3	0.00
04/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1454	1	1454	1	0.00
04/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	190	0	190	0	0.00
04/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1235	1	1235	1	0.00
04/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	357	0	357	0	5,400.00
04/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5597	5	5597	5	0.00
04/06/2019	2030 On 07-November-19			Bond Future	9.26	94.5286	9.2638	94.5286	0.00
04/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	603	1	603	1	5,500.00
04/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1698	2	1698	2	5,500.00
04/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	2957	3	2957	3	0.00
04/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	2995	3	2995	3	0.00
04/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4107	4	4107	4	0.00
04/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	2920	3	2920	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
04/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1755	2	1755	2	0.00
04/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	3849	4	3849	4	0.00
04/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	558	1	558	1	0.00
04/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1215	1	1215	1	0.00
04/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1662	1	1662	1	0.00
04/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2646	2	2646	2	0.00
04/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4964	5	4964	5	0.00
04/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1639	1	1639	1	0.00
04/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4813	4	4813	4	0.00
04/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2714	2	2714	2	0.00
04/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1616	1	1616	1	0.00
04/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1119	1	1119	1	5,500.00
04/06/2019	2030 On 06-February-20			Bond Future	9.32	92.3530	9.3153	92.3530	0.00
04/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2222	2	2222	2	0.00
04/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2251	3	2251	3	0.00
04/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2281	3	2281	3	0.00
04/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3225	3	3225	3	0.00
04/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3289	3	3289	3	0.00
04/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3257	3	3257	3	0.00
04/06/2019	2032 On 01-August-19			Bond Future	9.46	94.6713	9.4604	94.6713	41,446.00
04/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4566	5	4566	5	0.00
04/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4509	5	4509	5	0.00
04/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4453	5	4453	5	0.00
04/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	286	0	286	0	0.00
04/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	271	0	271	0	0.00
04/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	279	0	279	0	0.00
04/06/2019	2032 On 07-November-19			Bond Future	9.53	92.4106	9.5290	92.4106	0.00
04/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3172	4	3172	4	0.00
04/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3133	4	3133	4	0.00
04/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3093	3	3093	3	0.00
04/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1927	2	1927	2	0.00
04/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1954	2	1954	2	0.00
04/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1901	2	1901	2	0.00
04/06/2019	2032 On 06-February-20			Bond Future	9.59	94.2038	9.5852	94.2038	0.00

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04/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2467	3	2467	3	0.00
04/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2497	3	2497	3	0.00
04/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2436	3	2436	3	0.00
04/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3807	3	3807	3	0.00
04/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3771	3	3771	3	0.00
04/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3734	3	3734	3	0.00
04/06/2019	2033 On 01-August-19			Bond Future	104.88	104.9829	104.8769	104.9829	6,090.00
04/06/2019	2033 On 07-November-19			Bond Future	105.84	105.9483	105.8378	105.9483	0.00
04/06/2019	2033 On 06-February-20			Bond Future	107.91	108.0279	107.9095	108.0279	0.00
04/06/2019	2037 On 01-August-19			Bond Future	9.82	90.0281	9.8242	90.0281	46,825.00
04/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3978	5	3978	5	0.00
04/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4094	5	4094	5	0.00
04/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4036	5	4036	5	0.00
04/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	538	0	538	0	0.00
04/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	525	0	525	0	0.00
04/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	551	0	551	0	0.00
04/06/2019	2037 On 07-November-19			Bond Future	9.89	91.8358	9.8933	91.8358	0.00
04/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2985	3	2985	3	0.00
04/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3067	4	3067	4	0.00
04/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3026	4	3026	4	0.00
04/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2529	2	2529	2	0.00
04/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2496	2	2496	2	0.00
04/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2562	2	2562	2	0.00
04/06/2019	2037 On 06-February-20			Bond Future	9.95	89.3575	9.9524	89.3575	0.00
04/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2537	3	2537	3	0.00
04/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2504	3	2504	3	0.00
04/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2471	3	2471	3	0.00
04/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4628	4	4628	4	0.00
04/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4671	4	4671	4	0.00
04/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4584	4	4584	4	0.00
04/06/2019	2038 On 01-August-19			Bond Future	122.02	121.9981	122.0190	121.9981	11,677.00
04/06/2019	2038 On 07-November-19			Bond Future	124.50	124.4792	124.4976	124.4792	0.00
04/06/2019	2038 On 06-February-20			Bond Future	125.28	125.2642	125.2761	125.2642	0.00
04/06/2019	2040 On 01-August-19			Bond Future	9.88	93.3206	9.8834	93.3206	32,318.00

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04/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4299	5	4299	5	0.00
04/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4362	5	4362	5	0.00
04/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4425	5	4425	5	0.00
04/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	502	0	502	0	0.00
04/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	530	0	530	0	0.00
04/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	516	0	516	0	0.00
04/06/2019	2040 On 07-November-19			Bond Future	9.95	95.1943	9.9514	95.1943	0.00
04/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3329	4	3329	4	0.00
04/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2386	3	2386	3	1,260.00
04/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	882	1	882	1	1,260.00
04/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3374	4	3374	4	0.00
04/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3419	4	3419	4	0.00
04/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2629	2	2629	2	0.00
04/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2699	2	2699	2	0.00
04/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3622	3	3622	3	0.00
04/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6391	6	6391	6	0.00
04/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2664	2	2664	2	0.00
04/06/2019	2040 On 06-February-20			Bond Future	10.01	92.5307	10.0099	92.5307	0.00
04/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2765	3	2765	3	0.00
04/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2837	3	2837	3	0.00
04/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2801	3	2801	3	0.00
04/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4913	4	4913	4	0.00
04/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4866	4	4866	4	0.00
04/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4959	4	4959	4	0.00
04/06/2019	2044 On 01-August-19			Bond Future	9.91	90.4537	9.9116	90.4537	42,614.00
04/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4384	5	4384	5	0.00
04/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5288	6	5288	6	0.00
04/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	291	0	291	0	228.00
04/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4447	5	4447	5	0.00
04/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1564	2	1564	2	100.00
04/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4321	5	4321	5	0.00
04/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	251	0	251	0	100.00
04/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1122	2	1122	2	228.00
04/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3643	4	3643	4	0.00

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04/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	740	1	740	1	228.00
04/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	558	0	558	0	0.00
04/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5051	4	5051	4	0.00
04/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	376	0	376	0	100.00
04/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4819	4	4819	4	0.00
04/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2570	2	2570	2	0.00
04/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	529	0	529	0	0.00
04/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1996	2	1996	2	0.00
04/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	543	0	543	0	0.00
04/06/2019	2044 On 07-November-19			Bond Future	9.98	92.2700	9.9770	92.2700	0.00
04/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3416	4	3416	4	0.00
04/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5773	6	5773	6	0.00
04/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3462	4	3462	4	0.00
04/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	630	1	630	1	328.00
04/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2120	3	2120	3	328.00
04/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3371	4	3371	4	0.00
04/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2774	2	2774	2	0.00
04/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7522	7	7522	7	0.00
04/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4106	4	4106	4	0.00
04/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2702	2	2702	2	0.00
04/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2738	2	2738	2	0.00
04/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1486	1	1486	1	328.00
04/06/2019	2044 On 06-February-20			Bond Future	10.03	89.6748	10.0331	89.6748	0.00
04/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	917	1	917	1	328.00
04/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2847	3	2847	3	0.00
04/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2738	3	2738	3	328.00
04/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2811	3	2811	3	0.00
04/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7593	8	7593	8	0.00
04/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2884	3	2884	3	0.00
04/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5081	5	5081	5	0.00
04/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4985	4	4985	4	0.00
04/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1846	2	1846	2	328.00
04/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5033	5	5033	5	0.00
04/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5179	5	5179	5	0.00

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04/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9186	8	9186	8	0.00
04/06/2019	2046 On 01-August-19			Bond Future	115.32	115.6209	115.3189	115.6209	12,658.00
04/06/2019	2046 On 07-November-19			Bond Future	115.94	116.2525	115.9417	116.2525	0.00
04/06/2019	2046 On 06-February-20			Bond Future	118.21	118.5345	118.2114	118.5345	0.00
04/06/2019	2050 On 01-August-19			Bond Future	119.24	119.9568	119.2357	119.9568	10,989.00
04/06/2019	2050 On 07-November-19			Bond Future	121.66	122.3961	121.6577	122.3961	0.00
04/06/2019	2050 On 06-February-20			Bond Future	122.20	122.9619	122.2028	122.9619	0.00
04/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	AL37 On 01-August-19			Index Future	649.62	648.9750	649.6190	648.9750	0.00
04/06/2019	AL37 On 07-November-19			Index Future	662.64	662.0000	662.6420	662.0000	0.00
04/06/2019	AL37 On 06-February-20			Index Future	675.46	674.8360	675.4550	674.8360	0.00
04/06/2019	AL7T On 01-August-19			Index Future	749.35	751.7670	749.3540	751.7670	0.00
04/06/2019	AL7T On 07-November-19			Index Future	764.38	766.8550	764.3760	766.8550	0.00
04/06/2019	AL7T On 06-February-20			Index Future	779.16	781.7240	779.1570	781.7240	0.00
04/06/2019	ALBI On 01-August-19			Index Future	673.94	678.0350	673.9400	678.0350	973.00
04/06/2019	ALBI On 07-November-19			Index Future	687.45	691.6430	687.4490	691.6430	0.00
04/06/2019	ALBI On 06-February-20			Index Future	700.74	705.0530	700.7430	705.0530	0.00
04/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C197 On 07-December-23			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
04/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2019	ES33 On 01-August-19			Bond Future	10.98	78.8578	10.9849	78.8578	350.00
04/06/2019	ES33 On 07-November-19			Bond Future	11.10	76.6465	11.1049	76.6465	0.00
04/06/2019	ES33 On 06-February-20			Bond Future	11.21	78.1338	11.2138	78.1338	0.00
04/06/2019	ES42 On 01-August-19			Bond Future	11.24	80.7398	11.2379	80.7398	4,919.00
04/06/2019	ES42 On 07-November-19			Bond Future	11.35	78.0950	11.3549	78.0950	0.00
04/06/2019	ES42 On 06-February-20			Bond Future	11.46	79.6108	11.4569	79.6108	0.00
04/06/2019	GOVI On 01-August-19			GOVI	666.98	671.2590	666.9830	671.2590	442.00
04/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	282930	33	282930	33	0.00
04/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	283030	33	283030	33	0.00
04/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	283130	33	283130	33	0.00
04/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 07-November-19			GOVI	680.35	684.7310	680.3530	684.7310	0.00
04/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	74530	12	74530	12	0.00
04/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	74430	12	74430	12	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
04/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	74330	12	74330	12	0.00
04/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 06-February-20			GOVI	693.51	698.0070	693.5090	698.0070	0.00
04/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
04/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	96210	5	96210	5	0.00
04/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	96410	5	96410	5	0.00
04/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	96310	5	96310	5	0.00
04/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2019	IGOV On 01-August-19			Index Future	262.35	262.6030	262.3490	262.6030	815.00
04/06/2019	IGOV On 07-November-19			Index Future	267.68	267.9420	267.6770	267.9420	218.00
04/06/2019	IGOV On 06-February-20			Index Future	272.92	273.2000	272.9160	273.2000	0.00
04/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
04/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
04/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
04/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
04/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.73	102.7500	102.7300	102.7500	0.00
04/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6400	98.6000	98.6400	0.00
04/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.07	102.1200	102.0700	102.1200	0.00
04/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.92	98.9800	98.9200	98.9800	0.00
04/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.58	95.6600	95.5800	95.6600	0.00
04/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.63	94.7100	94.6300	94.7100	0.00
04/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.64	93.7300	93.6400	93.7300	0.00
04/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.62	93.7100	93.6200	93.7100	0.00
04/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.64	95.7400	95.6400	95.7400	51.00
04/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.61	95.7300	95.6100	95.7300	0.00
04/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.64	96.7600	96.6400	96.7600	0.00
04/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.43	100.5500	100.4300	100.5500	0.00
04/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.56	101.6800	101.5600	101.6800	0.00
04/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.74	94.8700	94.7400	94.8700	0.00
04/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.72	100.8400	100.7200	100.8400	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
04/06/2019	IS05 On 19-September-23			Interest Rate Swap	96.06	96.1800	96.0600	96.1800	0.00
04/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.95	92.0200	91.9500	92.0200	0.00
04/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.83	88.9200	88.8300	88.9200	0.00
04/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.49	87.5800	87.4900	87.5800	0.00
04/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.64	89.7300	89.6400	89.7300	0.00
04/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.46	93.5500	93.4600	93.5500	0.00
04/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.97	92.0600	91.9700	92.0600	0.00
04/06/2019	IS10 On 21-June-27			Interest Rate Swap	94.06	94.1400	94.0600	94.1400	0.00
04/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.56	99.6400	99.5600	99.6400	0.00
04/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.90	99.9900	99.9000	99.9900	0.00
04/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.28	93.3600	93.2800	93.3600	0.00
04/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.57	100.6500	100.5700	100.6500	0.00
04/06/2019	IS10 On 19-September-28			Interest Rate Swap	94.00	94.0800	94.0000	94.0800	0.00
04/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/06/2019	R023 On 01-August-19			Bond Future	7.46	104.0857	7.4550	104.0857	56,982.00
04/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4451	4	4451	4	0.00
04/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4510	4	4510	4	0.00
04/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4480	4	4480	4	0.00
04/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	1	0	1	0	0.00
04/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	1	0	1	0	0.00
04/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	1	0	1	0	0.00
04/06/2019	R023 On 07-November-19			Bond Future	7.45	102.2425	7.4506	102.2425	0.00
04/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1852	2	1852	2	0.00
04/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1876	2	1876	2	0.00
04/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1899	2	1899	2	0.00
04/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	324	0	324	0	0.00
04/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	329	0	329	0	0.00
04/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	334	0	334	0	0.00
04/06/2019	R023 On 06-February-20			Bond Future	7.42	104.2260	7.4207	104.2260	0.00
04/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1109	1	1109	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
04/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1144	1	1144	1	0.00
04/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1127	1	1127	1	0.00
04/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	832	1	832	1	0.00
04/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	822	1	822	1	0.00
04/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	842	1	842	1	0.00
04/06/2019	R035 On 01-August-19			Bond Future	9.72	97.9478	9.7216	97.9478	65,619.00
04/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4240	5	4240	5	0.00
04/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4180	5	4180	5	0.00
04/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4122	5	4122	5	0.00
04/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	459	0	459	0	0.00
04/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	471	0	471	0	0.00
04/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	447	0	447	0	0.00
04/06/2019	R035 On 07-November-19			Bond Future	9.80	95.4105	9.7954	95.4105	0.00
04/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	457	1	457	1	3,500.00
04/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3055	4	3055	4	0.00
04/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1796	2	1796	2	3,500.00
04/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3096	4	3096	4	0.00
04/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3137	4	3137	4	0.00
04/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4603	5	4603	5	0.00
04/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2470	2	2470	2	0.00
04/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2503	2	2503	2	0.00
04/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1597	1	1597	1	3,500.00
04/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3875	3	3875	3	0.00
04/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7308	7	7308	7	0.00
04/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2438	2	2438	2	0.00
04/06/2019	R035 On 06-February-20			Bond Future	9.86	97.2616	9.8595	97.2616	0.00
04/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2611	3	2611	3	0.00
04/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2578	3	2578	3	0.00
04/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2545	3	2545	3	0.00
04/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4550	4	4550	4	0.00
04/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4464	4	4464	4	0.00
04/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4507	4	4507	4	0.00
04/06/2019	R186 On 01-August-19			Bond Future	8.46	112.4411	8.4649	112.4411	130,396.00
04/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	5931	6	5931	6	0.00

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04/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	681	1	681	1	6,000.00
04/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3517	4	3517	4	6,000.00
04/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	873	1	873	1	0.00
04/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6035	6	6035	6	0.00
04/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	5983	6	5983	6	0.00
04/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4372	5	4372	5	0.00
04/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	1933	2	1933	2	0.00
04/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	8854	9	8854	9	0.00
04/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1379	1	1379	1	0.00
04/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1365	1	1365	1	0.00
04/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	584	1	584	1	3,100.00
04/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	37	0	37	0	0.00
04/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	115	0	115	0	0.00
04/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	39	0	39	0	0.00
04/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	2	0	2	0	6,000.00
04/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	889	1	889	1	3,100.00
04/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1640	2	1640	2	0.00
04/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	200	0	200	0	0.00
04/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	41	0	41	0	0.00
04/06/2019	R186 On 07-November-19			Bond Future	8.51	114.6984	8.5129	114.6984	0.00
04/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2570	3	2570	3	0.00
04/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3364	3	3364	3	0.00
04/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1124	1	1124	1	5,000.00
04/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3444	4	3444	4	0.00
04/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3404	4	3404	4	0.00
04/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	977	1	977	1	0.00
04/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2722	3	2722	3	0.00
04/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	991	1	991	1	0.00
04/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1363	1	1363	1	5,000.00
04/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	1006	1	1006	1	0.00
04/06/2019	R186 On 06-February-20			Bond Future	8.55	111.6157	8.5456	111.6157	0.00
04/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2315	2	2315	2	0.00
04/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2376	2	2376	2	0.00
04/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2346	2	2346	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
04/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2267	2	2267	2	0.00
04/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2243	2	2243	2	0.00
04/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2291	2	2291	2	0.00
04/06/2019	R197 On 01-August-19			Bond Future	303.15	303.1618	303.1466	303.1618	2,507.00
04/06/2019	R197 On 07-November-19			Bond Future	309.30	309.3268	309.3041	309.3268	0.00
04/06/2019	R197 On 06-February-20			Bond Future	307.69	307.7339	307.6945	307.7339	0.00
04/06/2019	R202 On 01-August-19			Bond Future	235.34	235.2990	235.3381	235.2990	9,459.00
04/06/2019	R202 On 07-November-19			Bond Future	240.12	240.0840	240.1181	240.0840	0.00
04/06/2019	R202 On 06-February-20			Bond Future	240.75	240.7254	240.7477	240.7254	0.00
04/06/2019	R207 On 01-August-19			Bond Future	5.95	100.9605	5.9507	100.9605	4,891.00
04/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	599	1	599	1	0.00
04/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	603	1	603	1	0.00
04/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	607	1	607	1	0.00
04/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 07-November-19			Bond Future	3.56	102.9875	3.5550	102.9875	0.00
04/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	269	0	269	0	0.00
04/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	267	0	267	0	0.00
04/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	265	0	265	0	0.00
04/06/2019	R208 On 01-August-19			Bond Future	6.45	102.8005	6.4474	102.8005	10,880.00
04/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2621	3	2621	3	0.00
04/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2606	3	2606	3	0.00
04/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2591	3	2591	3	0.00
04/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
04/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4596	6.2221	101.4596	0.00
04/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	864	1	864	1	0.00
04/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	852	1	852	1	0.00
04/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	840	1	840	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
04/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	58	0	58	0	0.00
04/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	59	0	59	0	0.00
04/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	57	0	57	0	0.00
04/06/2019	R208 On 06-February-20			Bond Future	5.85	103.4280	5.8493	103.4280	0.00
04/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	431	0	431	0	0.00
04/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	439	0	439	0	0.00
04/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	447	0	447	0	0.00
04/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	131	0	131	0	0.00
04/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	136	0	136	0	0.00
04/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	133	0	133	0	0.00
04/06/2019	R209 On 01-August-19			Bond Future	9.68	74.8246	9.6768	74.8246	88,627.00
04/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3396	4	3396	4	0.00
04/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3495	4	3495	4	0.00
04/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	445	1	445	1	7,560.00
04/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3445	4	3445	4	0.00
04/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1836	2	1836	2	7,560.00
04/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4999	6	4999	6	0.00
04/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	190	0	190	0	7,560.00
04/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	421	0	421	0	0.00
04/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2940	2	2940	2	0.00
04/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1047	1	1047	1	0.00
04/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	432	0	432	0	0.00
04/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	410	0	410	0	0.00
04/06/2019	R209 On 07-November-19			Bond Future	9.74	73.1743	9.7401	73.1743	0.00
04/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2588	3	2588	3	0.00
04/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2658	3	2658	3	0.00
04/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2623	3	2623	3	0.00
04/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2179	2	2179	2	0.00
04/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2151	2	2151	2	0.00
04/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2207	2	2207	2	0.00
04/06/2019	R209 On 06-February-20			Bond Future	9.79	74.5941	9.7925	74.5941	0.00
04/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2154	2	2154	2	0.00
04/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2182	3	2182	3	0.00
04/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2126	2	2126	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
04/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4008	4	4008	4	0.00
04/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3971	4	3971	4	0.00
04/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3934	4	3934	4	0.00
04/06/2019	R210 On 01-August-19			Bond Future	190.45	190.4222	190.4531	190.4222	2,142.00
04/06/2019	R210 On 07-November-19			Bond Future	191.71	191.6877	191.7147	191.6877	0.00
04/06/2019	R210 On 06-February-20			Bond Future	195.47	195.4505	195.4679	195.4505	0.00
04/06/2019	R212 On 01-August-19			Bond Future	160.00	159.9723	159.9956	159.9723	6,690.00
04/06/2019	R212 On 07-November-19			Bond Future	163.25	163.2257	163.2457	163.2257	0.00
04/06/2019	R212 On 06-February-20			Bond Future	164.20	164.1833	164.1951	164.1833	0.00
04/06/2019	R213 On 01-August-19			Bond Future	9.32	87.2930	9.3221	87.2930	17,378.00
04/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4200	5	4200	5	0.00
04/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4303	5	4303	5	0.00
04/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4251	5	4251	5	0.00
04/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	246	0	246	0	0.00
04/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	233	0	233	0	0.00
04/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	239	0	239	0	0.00
04/06/2019	R213 On 07-November-19			Bond Future	9.39	85.4934	9.3883	85.4934	0.00
04/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2911	3	2911	3	0.00
04/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	2986	3	2986	3	0.00
04/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2948	3	2948	3	0.00
04/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1752	2	1752	2	0.00
04/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1708	2	1708	2	0.00
04/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1730	2	1730	2	0.00
04/06/2019	R213 On 06-February-20			Bond Future	9.44	87.1520	9.4445	87.1520	0.00
04/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2240	2	2240	2	0.00
04/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2210	2	2210	2	0.00
04/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2181	2	2181	2	0.00
04/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3267	3	3267	3	0.00
04/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3299	3	3299	3	0.00
04/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3235	3	3235	3	0.00
04/06/2019	R214 On 01-August-19			Bond Future	9.87	73.6712	9.8669	73.6712	10,672.00
04/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3479	4	3479	4	0.00
04/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3530	4	3530	4	0.00
04/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3429	4	3429	4	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
04/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	486	0	486	0	0.00
04/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	474	0	474	0	0.00
04/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	462	0	462	0	0.00
04/06/2019	R214 On 07-November-19			Bond Future	9.93	71.8518	9.9329	71.8518	0.00
04/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2786	3	2786	3	0.00
04/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2749	3	2749	3	0.00
04/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2822	3	2822	3	0.00
04/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2306	2	2306	2	0.00
04/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2276	2	2276	2	0.00
04/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2247	2	2247	2	0.00
04/06/2019	R214 On 06-February-20			Bond Future	9.99	73.2458	9.9902	73.2458	0.00
04/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2307	3	2307	3	0.00
04/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2366	3	2366	3	0.00
04/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2336	3	2336	3	0.00
04/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4150	4	4150	4	0.00
04/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4111	4	4111	4	0.00
04/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4188	4	4188	4	0.00
04/06/2019	R248 On 01-August-19			Bond Future	9.87	94.1418	9.8667	94.1418	102,423.00
04/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4597	5	4597	5	0.00
04/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4532	5	4532	5	0.00
04/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4466	5	4466	5	0.00
04/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	533	0	533	0	0.00
04/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	547	0	547	0	0.00
04/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	519	0	519	0	0.00
04/06/2019	R248 On 07-November-19			Bond Future	9.93	91.5917	9.9324	91.5917	48.00
04/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3559	4	3559	4	0.00
04/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3512	4	3512	4	0.00
04/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3466	4	3466	4	0.00
04/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2772	2	2772	2	0.00
04/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2810	2	2810	2	0.00
04/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2736	2	2736	2	0.00
04/06/2019	R248 On 06-February-20			Bond Future	9.99	93.3687	9.9894	93.3687	0.00
04/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2837	3	2837	3	0.00
04/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2799	3	2799	3	0.00



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04/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2875	3	2875	3	0.00
04/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5194	5	5194	5	0.00
04/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5294	5	5294	5	0.00
04/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5244	5	5244	5	0.00