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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
05/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	2025 On 01-August-19			Bond Future	135.76	135.8427	135.7635	135.8427	1,622.00
05/06/2019	2025 On 07-November-19			Bond Future	138.52	138.6021	138.5205	138.6021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2019	2025 On 06-February-20			Bond Future	139.76	139.8410	139.7571	139.8410	0.00
05/06/2019	2029 On 01-August-19			Bond Future	103.32	103.2664	103.3157	103.2664	4,132.00
05/06/2019	2029 On 07-November-19			Bond Future	104.32	104.2696	104.3193	104.2696	0.00
05/06/2019	2029 On 06-February-20			Bond Future	106.36	106.3108	106.3609	106.3108	0.00
05/06/2019	2030 On 01-August-19			Bond Future	9.22	92.1561	9.2194	92.1561	49,807.00
05/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	36	0	36	0	2,025.00
05/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1301	1	1301	1	5,400.00
05/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3272	3	3272	3	0.00
05/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3222	3	3222	3	0.00
05/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4403	5	4403	5	0.00
05/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4456	5	4456	5	0.00
05/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	192	0	192	0	5,400.00
05/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1085	1	1085	1	2,025.00
05/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4350	4	4350	4	0.00
05/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	298	0	298	0	0.00
05/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1469	2	1469	2	0.00
05/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	1152	1	1152	1	0.00
05/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	3174	3	3174	3	0.00
05/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	200	0	200	0	0.00
05/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	212	0	212	0	0.00
05/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	394	0	394	0	4,800.00
05/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3723	4	3723	4	0.00
05/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1521	1	1521	1	0.00
05/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	206	0	206	0	0.00
05/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	383	0	383	0	5,400.00
05/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1297	1	1297	1	0.00
05/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5708	6	5708	6	0.00
05/06/2019	2030 On 07-November-19			Bond Future	9.28	94.0042	9.2827	94.0042	0.00
05/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1673	2	1673	2	5,500.00
05/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	2914	3	2914	3	0.00
05/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	594	1	594	1	5,500.00
05/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	2951	3	2951	3	0.00
05/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4051	4	4051	4	0.00
05/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	2877	3	2877	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1729	2	1729	2	0.00
05/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	3795	4	3795	4	0.00
05/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	550	1	550	1	0.00
05/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1277	1	1277	1	0.00
05/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1735	2	1735	2	0.00
05/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2736	3	2736	3	0.00
05/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	5073	5	5073	5	0.00
05/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1712	2	1712	2	0.00
05/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4921	5	4921	5	0.00
05/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2805	3	2805	3	0.00
05/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1688	2	1688	2	0.00
05/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1178	1	1178	1	5,500.00
05/06/2019	2030 On 06-February-20			Bond Future	9.33	91.8135	9.3350	91.8135	0.00
05/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2202	2	2202	2	0.00
05/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2231	2	2231	2	0.00
05/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2261	2	2261	2	0.00
05/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3324	3	3324	3	0.00
05/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3389	3	3389	3	0.00
05/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3356	3	3356	3	0.00
05/06/2019	2032 On 01-August-19			Bond Future	9.48	94.0442	9.4837	94.0442	41,446.00
05/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4433	5	4433	5	0.00
05/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4377	5	4377	5	0.00
05/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4321	4	4321	4	0.00
05/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	313	0	313	0	0.00
05/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	297	0	297	0	0.00
05/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	305	0	305	0	0.00
05/06/2019	2032 On 07-November-19			Bond Future	9.55	91.7687	9.5532	91.7687	0.00
05/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3104	3	3104	3	0.00
05/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3065	3	3065	3	0.00
05/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3026	3	3026	3	0.00
05/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	2022	2	2022	2	0.00
05/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	2049	2	2049	2	0.00
05/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1995	2	1995	2	0.00
05/06/2019	2032 On 06-February-20			Bond Future	9.61	93.5445	9.6103	93.5445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2429	2	2429	2	0.00
05/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2459	2	2459	2	0.00
05/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2399	2	2399	2	0.00
05/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3936	4	3936	4	0.00
05/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3899	4	3899	4	0.00
05/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3862	4	3862	4	0.00
05/06/2019	2033 On 01-August-19			Bond Future	104.56	104.8769	104.5590	104.8769	6,090.00
05/06/2019	2033 On 07-November-19			Bond Future	105.51	105.8378	105.5128	105.8378	0.00
05/06/2019	2033 On 06-February-20			Bond Future	107.58	107.9095	107.5777	107.9095	0.00
05/06/2019	2037 On 01-August-19			Bond Future	9.87	89.1765	9.8727	89.1765	46,825.00
05/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3699	4	3699	4	0.00
05/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	3812	4	3812	4	0.00
05/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	3755	4	3755	4	0.00
05/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	623	1	623	1	0.00
05/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	609	1	609	1	0.00
05/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	639	1	639	1	0.00
05/06/2019	2037 On 07-November-19			Bond Future	9.94	90.9649	9.9435	90.9649	0.00
05/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2814	3	2814	3	0.00
05/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	2892	3	2892	3	0.00
05/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	2853	3	2853	3	0.00
05/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2730	3	2730	3	0.00
05/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2695	2	2695	2	0.00
05/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2765	3	2765	3	0.00
05/06/2019	2037 On 06-February-20			Bond Future	10.00	88.4649	10.0044	88.4649	0.00
05/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2413	3	2413	3	0.00
05/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2381	3	2381	3	0.00
05/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2350	2	2350	2	0.00
05/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4887	5	4887	5	0.00
05/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4932	5	4932	5	0.00
05/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4842	5	4842	5	0.00
05/06/2019	2038 On 01-August-19			Bond Future	122.08	122.0190	122.0802	122.0190	11,677.00
05/06/2019	2038 On 07-November-19			Bond Future	124.56	124.4976	124.5593	124.4976	0.00
05/06/2019	2038 On 06-February-20			Bond Future	125.34	125.2761	125.3385	125.2761	0.00
05/06/2019	2040 On 01-August-19			Bond Future	9.93	92.4438	9.9320	92.4438	33,656.00

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05/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3988	4	3988	4	0.00
05/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4049	4	4049	4	0.00
05/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4111	4	4111	4	0.00
05/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	584	1	584	1	0.00
05/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	614	1	614	1	0.00
05/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	599	1	599	1	0.00
05/06/2019	2040 On 07-November-19			Bond Future	10.00	94.2977	10.0017	94.2977	0.00
05/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3132	3	3132	3	0.00
05/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2228	2	2228	2	1,260.00
05/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	807	1	807	1	1,260.00
05/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3175	3	3175	3	0.00
05/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3218	3	3218	3	0.00
05/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2832	3	2832	3	0.00
05/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2905	3	2905	3	0.00
05/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3868	4	3868	4	0.00
05/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6719	6	6719	6	0.00
05/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2868	3	2868	3	0.00
05/06/2019	2040 On 06-February-20			Bond Future	10.06	91.6116	10.0617	91.6116	0.00
05/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2620	3	2620	3	0.00
05/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2689	3	2689	3	0.00
05/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2655	3	2655	3	0.00
05/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5178	5	5178	5	0.00
05/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5130	5	5130	5	0.00
05/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5226	5	5226	5	0.00
05/06/2019	2044 On 01-August-19			Bond Future	9.97	89.5170	9.9704	89.5170	42,611.00
05/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4002	4	4002	4	0.00
05/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4879	5	4879	5	0.00
05/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	229	0	229	0	228.00
05/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4063	4	4063	4	0.00
05/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1348	2	1348	2	100.00
05/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3941	4	3941	4	0.00
05/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	196	0	196	0	100.00
05/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	950	1	950	1	228.00
05/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3291	4	3291	4	0.00

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05/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	875	1	875	1	228.00
05/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	666	1	666	1	0.00
05/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5483	5	5483	5	0.00
05/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	455	0	455	0	100.00
05/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5244	5	5244	5	0.00
05/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2886	3	2886	3	0.00
05/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	633	1	633	1	0.00
05/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2267	2	2267	2	0.00
05/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	649	1	649	1	0.00
05/06/2019	2044 On 07-November-19			Bond Future	10.04	91.3123	10.0377	91.3123	0.00
05/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3171	3	3171	3	0.00
05/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5442	6	5442	6	0.00
05/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3215	3	3215	3	0.00
05/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	560	1	560	1	328.00
05/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1944	2	1944	2	328.00
05/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3128	3	3128	3	0.00
05/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3028	3	3028	3	0.00
05/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7950	8	7950	8	0.00
05/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4428	4	4428	4	0.00
05/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2952	3	2952	3	0.00
05/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2990	3	2990	3	0.00
05/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1652	1	1652	1	328.00
05/06/2019	2044 On 06-February-20			Bond Future	10.10	88.6938	10.0958	88.6938	0.00
05/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	840	1	840	1	328.00
05/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2665	3	2665	3	0.00
05/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2562	3	2562	3	328.00
05/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2631	3	2631	3	0.00
05/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7257	8	7257	8	0.00
05/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2700	3	2700	3	0.00
05/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5409	5	5409	5	0.00
05/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5309	5	5309	5	0.00
05/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2018	2	2018	2	328.00
05/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5359	5	5359	5	0.00
05/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5510	5	5510	5	0.00

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05/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9617	9	9617	9	0.00
05/06/2019	2046 On 01-August-19			Bond Future	114.95	115.3189	114.9492	115.3189	12,658.00
05/06/2019	2046 On 07-November-19			Bond Future	115.56	115.9417	115.5640	115.9417	0.00
05/06/2019	2046 On 06-February-20			Bond Future	117.83	118.2114	117.8257	118.2114	0.00
05/06/2019	2050 On 01-August-19			Bond Future	118.81	119.2357	118.8052	119.2357	10,989.00
05/06/2019	2050 On 07-November-19			Bond Future	121.22	121.6577	121.2178	121.6577	0.00
05/06/2019	2050 On 06-February-20			Bond Future	121.75	122.2028	121.7534	122.2028	0.00
05/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	AL37 On 01-August-19			Index Future	649.68	649.6190	649.6790	649.6190	0.00
05/06/2019	AL37 On 07-November-19			Index Future	662.70	662.6420	662.7020	662.6420	0.00
05/06/2019	AL37 On 06-February-20			Index Future	675.52	675.4550	675.5150	675.4550	0.00
05/06/2019	AL7T On 01-August-19			Index Future	748.75	749.3540	748.7490	749.3540	0.00
05/06/2019	AL7T On 07-November-19			Index Future	763.76	764.3760	763.7570	764.3760	0.00
05/06/2019	AL7T On 06-February-20			Index Future	778.52	779.1570	778.5240	779.1570	0.00
05/06/2019	ALBI On 01-August-19			Index Future	672.07	673.9400	672.0730	673.9400	973.00
05/06/2019	ALBI On 07-November-19			Index Future	685.54	687.4490	685.5440	687.4490	0.00
05/06/2019	ALBI On 06-February-20			Index Future	698.80	700.7430	698.7990	700.7430	0.00
05/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	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
05/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2019	ES33 On 01-August-19			Bond Future	11.03	78.2102	11.0322	78.2102	350.00
05/06/2019	ES33 On 07-November-19			Bond Future	11.15	75.9841	11.1542	75.9841	0.00
05/06/2019	ES33 On 06-February-20			Bond Future	11.26	77.4544	11.2649	77.4544	0.00
05/06/2019	ES42 On 01-August-19			Bond Future	11.29	80.0326	11.2904	80.0326	4,919.00
05/06/2019	ES42 On 07-November-19			Bond Future	11.41	77.3717	11.4096	77.3717	0.00
05/06/2019	ES42 On 06-February-20			Bond Future	11.51	78.8692	11.5136	78.8692	0.00
05/06/2019	GOVI On 01-August-19			GOVI	665.01	666.9830	665.0100	666.9830	442.00
05/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	263200	28	263200	28	0.00
05/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	263300	28	263300	28	0.00
05/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	263400	28	263400	28	0.00
05/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 07-November-19			GOVI	678.34	680.3530	678.3400	680.3530	0.00
05/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	54400	7	54400	7	0.00
05/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	54300	7	54300	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	54200	7	54200	7	0.00
05/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 06-February-20			GOVI	691.46	693.5090	691.4550	693.5090	0.00
05/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
05/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	116750	10	116750	10	0.00
05/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	116950	10	116950	10	0.00
05/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	116850	10	116850	10	0.00
05/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2019	IGOV On 01-August-19			Index Future	262.13	262.3490	262.1250	262.3490	815.00
05/06/2019	IGOV On 07-November-19			Index Future	267.45	267.6770	267.4470	267.6770	218.00
05/06/2019	IGOV On 06-February-20			Index Future	272.68	272.9160	272.6810	272.9160	0.00
05/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
05/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
05/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
05/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
05/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7300	102.7200	102.7300	0.00
05/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.6000	98.5800	98.6000	0.00
05/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0700	102.0200	102.0700	0.00
05/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.85	98.9200	98.8500	98.9200	0.00
05/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5800	95.4900	95.5800	0.00
05/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.6300	94.5100	94.6300	0.00
05/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.49	93.6400	93.4900	93.6400	0.00
05/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.6200	93.4600	93.6200	0.00
05/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.48	95.6400	95.4800	95.6400	51.00
05/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.46	95.6100	95.4600	95.6100	0.00
05/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.49	96.6400	96.4900	96.6400	0.00
05/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.28	100.4300	100.2800	100.4300	0.00
05/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.41	101.5600	101.4100	101.5600	0.00
05/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.59	94.7400	94.5900	94.7400	0.00
05/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.57	100.7200	100.5700	100.7200	0.00

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05/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.92	96.0600	95.9200	96.0600	0.00
05/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.85	91.9500	91.8500	91.9500	0.00
05/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.75	88.8300	88.7500	88.8300	0.00
05/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.41	87.4900	87.4100	87.4900	0.00
05/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.56	89.6400	89.5600	89.6400	0.00
05/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.39	93.4600	93.3900	93.4600	0.00
05/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.90	91.9700	91.9000	91.9700	0.00
05/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.99	94.0600	93.9900	94.0600	0.00
05/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.50	99.5600	99.5000	99.5600	0.00
05/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.85	99.9000	99.8500	99.9000	0.00
05/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.23	93.2800	93.2300	93.2800	0.00
05/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.54	100.5700	100.5400	100.5700	0.00
05/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.96	94.0000	93.9600	94.0000	0.00
05/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/06/2019	R023 On 01-August-19			Bond Future	7.45	104.2496	7.4494	104.2496	56,943.00
05/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4468	4	4468	4	0.00
05/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4527	5	4527	5	0.00
05/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4498	4	4498	4	0.00
05/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	1	0	1	0	0.00
05/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	1	0	1	0	0.00
05/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	1	0	1	0	0.00
05/06/2019	R023 On 07-November-19			Bond Future	7.44	102.4073	7.4447	102.4073	0.00
05/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1851	2	1851	2	0.00
05/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1874	2	1874	2	0.00
05/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1898	2	1898	2	0.00
05/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	306	0	306	0	0.00
05/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	310	0	310	0	0.00
05/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	315	0	315	0	0.00
05/06/2019	R023 On 06-February-20			Bond Future	7.41	104.3885	7.4144	104.3885	0.00
05/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1093	1	1093	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
05/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1127	1	1127	1	0.00
05/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1110	1	1110	1	0.00
05/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	798	1	798	1	0.00
05/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	789	1	789	1	0.00
05/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	808	1	808	1	0.00
05/06/2019	R035 On 01-August-19			Bond Future	9.77	97.1001	9.7703	97.1001	65,619.00
05/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	3950	4	3950	4	0.00
05/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	3893	4	3893	4	0.00
05/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	3836	4	3836	4	0.00
05/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	537	0	537	0	0.00
05/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	551	0	551	0	0.00
05/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	524	0	524	0	0.00
05/06/2019	R035 On 07-November-19			Bond Future	9.85	94.5435	9.8459	94.5435	0.00
05/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	419	0	419	0	3,500.00
05/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	2883	3	2883	3	0.00
05/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1680	2	1680	2	3,500.00
05/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	2923	3	2923	3	0.00
05/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	2963	3	2963	3	0.00
05/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4381	5	4381	5	0.00
05/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2672	2	2672	2	0.00
05/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2706	3	2706	3	0.00
05/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1749	2	1749	2	3,500.00
05/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7644	7	7644	7	0.00
05/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	4133	4	4133	4	0.00
05/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2638	2	2638	2	0.00
05/06/2019	R035 On 06-February-20			Bond Future	9.91	96.3728	9.9118	96.3728	0.00
05/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2486	3	2486	3	0.00
05/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2455	3	2455	3	0.00
05/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2423	3	2423	3	0.00
05/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4809	5	4809	5	0.00
05/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4722	4	4722	4	0.00
05/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4766	5	4766	5	0.00
05/06/2019	R186 On 01-August-19			Bond Future	8.47	112.2959	8.4681	112.2959	130,396.00
05/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	5912	6	5912	6	0.00

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05/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	672	1	672	1	6,000.00
05/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3499	4	3499	4	6,000.00
05/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	862	1	862	1	0.00
05/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6016	6	6016	6	0.00
05/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	5964	6	5964	6	0.00
05/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4354	4	4354	4	0.00
05/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	1917	2	1917	2	0.00
05/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	8835	9	8835	9	0.00
05/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1366	1	1366	1	0.00
05/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1373	1	1373	1	0.00
05/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	587	1	587	1	3,100.00
05/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	37	0	37	0	0.00
05/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	115	0	115	0	0.00
05/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	39	0	39	0	0.00
05/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	2	0	2	0	6,000.00
05/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	894	1	894	1	3,100.00
05/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	200	0	200	0	0.00
05/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1649	2	1649	2	0.00
05/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	41	0	41	0	0.00
05/06/2019	R186 On 07-November-19			Bond Future	8.52	114.5476	8.5164	114.5476	0.00
05/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2564	3	2564	3	0.00
05/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3358	3	3358	3	0.00
05/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1122	1	1122	1	5,000.00
05/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3438	3	3438	3	0.00
05/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3398	3	3398	3	0.00
05/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	990	1	990	1	0.00
05/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2740	3	2740	3	0.00
05/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	1004	1	1004	1	0.00
05/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1376	1	1376	1	5,000.00
05/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	1019	1	1019	1	0.00
05/06/2019	R186 On 06-February-20			Bond Future	8.55	111.4560	8.5494	111.4560	0.00
05/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2316	2	2316	2	0.00
05/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2377	2	2377	2	0.00
05/06/2019	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
05/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2289	2	2289	2	0.00
05/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2265	2	2265	2	0.00
05/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2313	2	2313	2	0.00
05/06/2019	R197 On 01-August-19			Bond Future	303.28	303.1466	303.2803	303.1466	2,507.00
05/06/2019	R197 On 07-November-19			Bond Future	309.44	309.3041	309.4389	309.3041	0.00
05/06/2019	R197 On 06-February-20			Bond Future	307.83	307.6945	307.8303	307.6945	0.00
05/06/2019	R202 On 01-August-19			Bond Future	235.59	235.3381	235.5860	235.3381	9,459.00
05/06/2019	R202 On 07-November-19			Bond Future	240.37	240.1181	240.3701	240.1181	0.00
05/06/2019	R202 On 06-February-20			Bond Future	241.00	240.7477	241.0033	240.7477	0.00
05/06/2019	R207 On 01-August-19			Bond Future	5.97	100.9585	5.9667	100.9585	4,891.00
05/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	592	1	592	1	0.00
05/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	596	1	596	1	0.00
05/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	600	1	600	1	0.00
05/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 07-November-19			Bond Future	3.60	102.9831	3.5981	102.9831	0.00
05/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
05/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	277	0	277	0	0.00
05/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	275	0	275	0	0.00
05/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	273	0	273	0	0.00
05/06/2019	R208 On 01-August-19			Bond Future	6.44	102.8159	6.4403	102.8159	10,880.00
05/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2632	3	2632	3	0.00
05/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2617	3	2617	3	0.00
05/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2602	3	2602	3	0.00
05/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
05/06/2019	R208 On 07-November-19			Bond Future	6.21	101.4729	6.2140	101.4729	0.00
05/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	874	1	874	1	0.00
05/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	862	1	862	1	0.00
05/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	850	1	850	1	0.00

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05/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	58	0	58	0	0.00
05/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	59	0	59	0	0.00
05/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	57	0	57	0	0.00
05/06/2019	R208 On 06-February-20			Bond Future	5.84	103.4362	5.8399	103.4362	0.00
05/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	459	0	459	0	0.00
05/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	467	0	467	0	0.00
05/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	475	0	475	0	0.00
05/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	149	0	149	0	0.00
05/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	154	0	154	0	0.00
05/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	151	0	151	0	0.00
05/06/2019	R209 On 01-August-19			Bond Future	9.73	74.0995	9.7256	74.0995	89,217.00
05/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3153	3	3153	3	0.00
05/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3249	3	3249	3	0.00
05/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	380	0	380	0	7,560.00
05/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3201	3	3201	3	0.00
05/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1659	2	1659	2	7,560.00
05/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4721	5	4721	5	0.00
05/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	226	0	226	0	7,560.00
05/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	491	0	491	0	0.00
05/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	3189	3	3189	3	0.00
05/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1184	1	1184	1	0.00
05/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	504	0	504	0	0.00
05/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	479	0	479	0	0.00
05/06/2019	R209 On 07-November-19			Bond Future	9.79	72.4329	9.7906	72.4329	0.00
05/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2441	3	2441	3	0.00
05/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2509	3	2509	3	0.00
05/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2475	3	2475	3	0.00
05/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2352	2	2352	2	0.00
05/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2323	2	2323	2	0.00
05/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2382	2	2382	2	0.00
05/06/2019	R209 On 06-February-20			Bond Future	9.84	73.8345	9.8445	73.8345	0.00
05/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2050	2	2050	2	0.00
05/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2077	2	2077	2	0.00
05/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2023	2	2023	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4233	4	4233	4	0.00
05/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4194	4	4194	4	0.00
05/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4156	4	4156	4	0.00
05/06/2019	R210 On 01-August-19			Bond Future	190.54	190.4531	190.5438	190.4531	2,142.00
05/06/2019	R210 On 07-November-19			Bond Future	191.81	191.7147	191.8063	191.7147	0.00
05/06/2019	R210 On 06-February-20			Bond Future	195.56	195.4679	195.5602	195.4679	0.00
05/06/2019	R212 On 01-August-19			Bond Future	159.94	159.9956	159.9418	159.9956	6,690.00
05/06/2019	R212 On 07-November-19			Bond Future	163.19	163.2457	163.1899	163.2457	0.00
05/06/2019	R212 On 06-February-20			Bond Future	164.14	164.1951	164.1373	164.1951	0.00
05/06/2019	R213 On 01-August-19			Bond Future	9.35	86.7875	9.3455	86.7875	17,378.00
05/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4077	4	4077	4	0.00
05/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4179	4	4179	4	0.00
05/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4128	4	4128	4	0.00
05/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	268	0	268	0	0.00
05/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	254	0	254	0	0.00
05/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	261	0	261	0	0.00
05/06/2019	R213 On 07-November-19			Bond Future	9.41	84.9757	9.4127	84.9757	0.00
05/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2774	3	2774	3	0.00
05/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	2846	3	2846	3	0.00
05/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2810	3	2810	3	0.00
05/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1764	2	1764	2	0.00
05/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1716	2	1716	2	0.00
05/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1740	2	1740	2	0.00
05/06/2019	R213 On 06-February-20			Bond Future	9.47	86.6197	9.4699	86.6197	0.00
05/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2202	2	2202	2	0.00
05/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2173	2	2173	2	0.00
05/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2145	2	2145	2	0.00
05/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3381	3	3381	3	0.00
05/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3414	3	3414	3	0.00
05/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3349	3	3349	3	0.00
05/06/2019	R214 On 01-August-19			Bond Future	9.92	72.9510	9.9208	72.9510	10,672.00
05/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3258	3	3258	3	0.00
05/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3307	4	3307	4	0.00
05/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3210	3	3210	3	0.00

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05/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	628	0	628	0	0.00
05/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	613	0	613	0	0.00
05/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	600	0	600	0	0.00
05/06/2019	R214 On 07-November-19			Bond Future	9.99	71.1154	9.9885	71.1154	0.00
05/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2609	3	2609	3	0.00
05/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2574	3	2574	3	0.00
05/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2644	3	2644	3	0.00
05/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2498	2	2498	2	0.00
05/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2468	2	2468	2	0.00
05/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2437	2	2437	2	0.00
05/06/2019	R214 On 06-February-20			Bond Future	10.05	72.4913	10.0476	72.4913	0.00
05/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2177	2	2177	2	0.00
05/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2235	2	2235	2	0.00
05/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2206	2	2206	2	0.00
05/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4395	4	4395	4	0.00
05/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4356	4	4356	4	0.00
05/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4435	4	4435	4	0.00
05/06/2019	R248 On 01-August-19			Bond Future	9.93	93.1728	9.9308	93.1728	102,423.00
05/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4231	5	4231	5	0.00
05/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4169	5	4169	5	0.00
05/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4107	4	4107	4	0.00
05/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	719	1	719	1	0.00
05/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	736	1	736	1	0.00
05/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	702	1	702	1	0.00
05/06/2019	R248 On 07-November-19			Bond Future	10.00	90.6009	9.9987	90.6009	48.00
05/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3279	4	3279	4	0.00
05/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3234	4	3234	4	0.00
05/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3190	3	3190	3	0.00
05/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3055	3	3055	3	0.00
05/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3095	3	3095	3	0.00
05/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3016	3	3016	3	0.00
05/06/2019	R248 On 06-February-20			Bond Future	10.06	92.3539	10.0578	92.3539	0.00
05/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2635	3	2635	3	0.00
05/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2670	3	2670	3	0.00

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05/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2599	3	2599	3	0.00
05/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5561	5	5561	5	0.00
05/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5666	5	5666	5	0.00
05/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5613	5	5613	5	0.00