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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
07/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	2025 On 01-August-19			Bond Future	135.95	135.7850	135.9501	135.7850	1,622.00
07/06/2019	2025 On 07-November-19			Bond Future	138.71	138.5422	138.7105	138.5422	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
07/06/2019	2025 On 06-February-20			Bond Future	139.95	139.7790	139.9502	139.7790	0.00
07/06/2019	2029 On 01-August-19			Bond Future	103.17	103.1511	103.1675	103.1511	4,132.00
07/06/2019	2029 On 07-November-19			Bond Future	104.17	104.1511	104.1677	104.1511	0.00
07/06/2019	2029 On 06-February-20			Bond Future	106.21	106.1893	106.2060	106.1893	0.00
07/06/2019	2030 On 01-August-19			Bond Future	9.28	91.7914	9.2792	91.7914	52,803.00
07/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	23	0	23	0	2,025.00
07/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1097	1	1097	1	5,400.00
07/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	2958	3	2958	3	0.00
07/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	2910	3	2910	3	0.00
07/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4062	4	4062	4	0.00
07/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4114	4	4114	4	0.00
07/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	139	0	139	0	5,400.00
07/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	902	1	902	1	2,025.00
07/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4010	4	4010	4	0.00
07/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	224	0	224	0	0.00
07/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1250	1	1250	1	0.00
07/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	1307	1	1307	1	0.00
07/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	3473	3	3473	3	0.00
07/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	232	0	232	0	0.00
07/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	246	0	246	0	0.00
07/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	456	0	456	0	4,800.00
07/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	4044	4	4044	4	0.00
07/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1712	2	1712	2	0.00
07/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	239	0	239	0	0.00
07/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	443	0	443	0	5,400.00
07/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1467	1	1467	1	0.00
07/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	6069	6	6069	6	0.00
07/06/2019	2030 On 07-November-19			Bond Future	9.35	93.6315	9.3450	93.6315	0.00
07/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1500	2	1500	2	5,500.00
07/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	2677	3	2677	3	0.00
07/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	509	1	509	1	5,500.00
07/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	2712	3	2712	3	0.00
07/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	3775	4	3775	4	0.00
07/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	2641	3	2641	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
07/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1553	2	1553	2	0.00
07/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	3527	4	3527	4	0.00
07/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	470	0	470	0	0.00
07/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1390	1	1390	1	0.00
07/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1882	2	1882	2	0.00
07/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2942	3	2942	3	0.00
07/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	5374	5	5374	5	0.00
07/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1857	2	1857	2	0.00
07/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	5217	5	5217	5	0.00
07/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	3014	3	3014	3	0.00
07/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1832	2	1832	2	0.00
07/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1284	1	1284	1	5,500.00
07/06/2019	2030 On 06-February-20			Bond Future	9.40	91.4329	9.3997	91.4329	0.00
07/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2022	2	2022	2	0.00
07/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2049	2	2049	2	0.00
07/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2077	2	2077	2	0.00
07/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3530	3	3530	3	0.00
07/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3598	4	3598	4	0.00
07/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3564	3	3564	3	0.00
07/06/2019	2032 On 01-August-19			Bond Future	9.55	93.6128	9.5485	93.6128	41,446.00
07/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4043	4	4043	4	0.00
07/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	3988	4	3988	4	0.00
07/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	3934	4	3934	4	0.00
07/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	366	0	366	0	0.00
07/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	347	0	347	0	0.00
07/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	356	0	356	0	0.00
07/06/2019	2032 On 07-November-19			Bond Future	9.62	91.3280	9.6205	91.3280	0.00
07/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	2832	3	2832	3	0.00
07/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	2794	3	2794	3	0.00
07/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	2757	3	2757	3	0.00
07/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	2201	2	2201	2	0.00
07/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	2230	2	2230	2	0.00
07/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	2172	2	2172	2	0.00
07/06/2019	2032 On 06-February-20			Bond Future	9.68	93.0945	9.6801	93.0945	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
07/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2219	2	2219	2	0.00
07/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2248	2	2248	2	0.00
07/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2191	2	2191	2	0.00
07/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	4187	4	4187	4	0.00
07/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	4148	4	4148	4	0.00
07/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	4110	4	4110	4	0.00
07/06/2019	2033 On 01-August-19			Bond Future	104.35	104.5759	104.3478	104.5759	6,090.00
07/06/2019	2033 On 07-November-19			Bond Future	105.30	105.5298	105.2970	105.5298	0.00
07/06/2019	2033 On 06-February-20			Bond Future	107.36	107.5949	107.3573	107.5949	0.00
07/06/2019	2037 On 01-August-19			Bond Future	9.95	88.5480	9.9475	88.5480	46,825.00
07/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3256	3	3256	3	0.00
07/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	3363	4	3363	4	0.00
07/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	3309	4	3309	4	0.00
07/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	738	1	738	1	0.00
07/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	721	1	721	1	0.00
07/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	756	1	756	1	0.00
07/06/2019	2037 On 07-November-19			Bond Future	10.02	90.3231	10.0209	90.3231	0.00
07/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2509	3	2509	3	0.00
07/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	2582	3	2582	3	0.00
07/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	2545	3	2545	3	0.00
07/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2995	3	2995	3	0.00
07/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2958	3	2958	3	0.00
07/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	3032	3	3032	3	0.00
07/06/2019	2037 On 06-February-20			Bond Future	10.08	87.8100	10.0843	87.8100	0.00
07/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2168	2	2168	2	0.00
07/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2139	2	2139	2	0.00
07/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2109	2	2109	2	0.00
07/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	5228	5	5228	5	0.00
07/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	5275	5	5275	5	0.00
07/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	5181	5	5181	5	0.00
07/06/2019	2038 On 01-August-19			Bond Future	121.85	122.1006	121.8503	122.1006	11,677.00
07/06/2019	2038 On 07-November-19			Bond Future	124.32	124.5799	124.3244	124.5799	0.00
07/06/2019	2038 On 06-February-20			Bond Future	125.10	125.3593	125.0985	125.3593	0.00
07/06/2019	2040 On 01-August-19			Bond Future	10.02	91.7658	10.0221	91.7658	34,556.00

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07/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3414	4	3414	4	0.00
07/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3471	4	3471	4	0.00
07/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3529	4	3529	4	0.00
07/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	729	1	729	1	0.00
07/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	767	1	767	1	0.00
07/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	748	1	748	1	0.00
07/06/2019	2040 On 07-November-19			Bond Future	10.09	93.6054	10.0948	93.6054	0.00
07/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2735	3	2735	3	0.00
07/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	1907	2	1907	2	1,260.00
07/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	648	1	648	1	1,260.00
07/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	2775	3	2775	3	0.00
07/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	2815	3	2815	3	0.00
07/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	3171	3	3171	3	0.00
07/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	3250	3	3250	3	0.00
07/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	4289	4	4289	4	0.00
07/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	7302	7	7302	7	0.00
07/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	3210	3	3210	3	0.00
07/06/2019	2040 On 06-February-20			Bond Future	10.16	90.9052	10.1579	90.9052	0.00
07/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2306	2	2306	2	0.00
07/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2370	3	2370	3	0.00
07/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2338	3	2338	3	0.00
07/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5619	5	5619	5	0.00
07/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5568	5	5568	5	0.00
07/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5669	5	5669	5	0.00
07/06/2019	2044 On 01-August-19			Bond Future	10.05	88.7845	10.0503	88.7845	43,851.00
07/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3483	4	3483	4	0.00
07/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4322	5	4322	5	0.00
07/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	150	0	150	0	228.00
07/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3541	4	3541	4	0.00
07/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1057	1	1057	1	100.00
07/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3425	4	3425	4	0.00
07/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	127	0	127	0	100.00
07/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	720	1	720	1	228.00
07/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	2812	3	2812	3	0.00

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07/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	1052	1	1052	1	228.00
07/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	805	1	805	1	0.00
07/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	6069	6	6069	6	0.00
07/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	553	0	553	0	100.00
07/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5821	5	5821	5	0.00
07/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	3311	3	3311	3	0.00
07/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	766	1	766	1	0.00
07/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2632	2	2632	2	0.00
07/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	786	1	786	1	0.00
07/06/2019	2044 On 07-November-19			Bond Future	10.12	90.5643	10.1203	90.5643	0.00
07/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	2811	3	2811	3	0.00
07/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	4966	5	4966	5	0.00
07/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	2851	3	2851	3	0.00
07/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	451	1	451	1	328.00
07/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1678	2	1678	2	328.00
07/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2771	3	2771	3	0.00
07/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3340	3	3340	3	0.00
07/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8510	8	8510	8	0.00
07/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4831	5	4831	5	0.00
07/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	3258	3	3258	3	0.00
07/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	3299	3	3299	3	0.00
07/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1845	2	1845	2	328.00
07/06/2019	2044 On 06-February-20			Bond Future	10.18	87.9305	10.1810	87.9305	0.00
07/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	713	1	713	1	328.00
07/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2380	3	2380	3	0.00
07/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2283	2	2283	2	328.00
07/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2347	3	2347	3	0.00
07/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	6762	7	6762	7	0.00
07/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2412	3	2412	3	0.00
07/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5808	6	5808	6	0.00
07/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5703	5	5703	5	0.00
07/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2205	2	2205	2	328.00
07/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5755	6	5755	6	0.00
07/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5914	6	5914	6	0.00

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07/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	10172	10	10172	10	0.00
07/06/2019	2046 On 01-August-19			Bond Future	115.31	114.9684	115.3073	114.9684	12,658.00
07/06/2019	2046 On 07-November-19			Bond Future	115.93	115.5830	115.9288	115.5830	0.00
07/06/2019	2046 On 06-February-20			Bond Future	118.20	117.8451	118.1973	117.8451	0.00
07/06/2019	2050 On 01-August-19			Bond Future	118.36	118.8253	118.3569	118.8253	10,989.00
07/06/2019	2050 On 07-November-19			Bond Future	120.76	121.2380	120.7600	121.2380	0.00
07/06/2019	2050 On 06-February-20			Bond Future	121.29	121.7738	121.2863	121.7738	0.00
07/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	AL37 On 01-August-19			Index Future	649.19	649.2100	649.1910	649.2100	0.00
07/06/2019	AL37 On 07-November-19			Index Future	662.20	662.2210	662.2010	662.2210	0.00
07/06/2019	AL37 On 06-February-20			Index Future	675.00	675.0240	675.0020	675.0240	0.00
07/06/2019	AL7T On 01-August-19			Index Future	746.77	747.3640	746.7650	747.3640	0.00
07/06/2019	AL7T On 07-November-19			Index Future	761.73	762.3430	761.7310	762.3430	0.00
07/06/2019	AL7T On 06-February-20			Index Future	776.46	777.0820	776.4560	777.0820	0.00
07/06/2019	ALBI On 01-August-19			Index Future	668.99	670.6260	668.9900	670.6260	973.00
07/06/2019	ALBI On 07-November-19			Index Future	682.40	684.0670	682.3970	684.0670	0.00
07/06/2019	ALBI On 06-February-20			Index Future	695.59	697.2920	695.5880	697.2920	0.00
07/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	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
07/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2019	ES33 On 01-August-19			Bond Future	11.11	77.7394	11.1063	77.7394	350.00
07/06/2019	ES33 On 07-November-19			Bond Future	11.23	75.5032	11.2313	75.5032	0.00
07/06/2019	ES33 On 06-February-20			Bond Future	11.34	76.9635	11.3449	76.9635	0.00
07/06/2019	ES42 On 01-August-19			Bond Future	11.37	79.4609	11.3748	79.4609	4,919.00
07/06/2019	ES42 On 07-November-19			Bond Future	11.50	76.7879	11.4973	76.7879	0.00
07/06/2019	ES42 On 06-February-20			Bond Future	11.60	78.2736	11.6044	78.2736	0.00
07/06/2019	GOVI On 01-August-19			GOVI	661.83	663.5360	661.8260	663.5360	442.00
07/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	231360	25	231360	25	0.00
07/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	231460	25	231460	25	0.00
07/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	231560	25	231560	25	0.00
07/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 07-November-19			GOVI	675.09	676.8350	675.0890	676.8350	0.00
07/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	21890	4	21890	4	0.00
07/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	21790	4	21790	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
07/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	21690	4	21690	4	0.00
07/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 06-February-20			GOVI	688.14	689.9210	688.1390	689.9210	0.00
07/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
07/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	149910	13	149910	13	0.00
07/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	150110	13	150110	13	0.00
07/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	150010	13	150010	13	0.00
07/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2019	IGOV On 01-August-19			Index Future	262.00	262.1320	261.9980	262.1320	815.00
07/06/2019	IGOV On 07-November-19			Index Future	267.32	267.4540	267.3170	267.4540	218.00
07/06/2019	IGOV On 06-February-20			Index Future	272.55	272.6880	272.5470	272.6880	0.00
07/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
07/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
07/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
07/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8600	101.8500	101.8600	0.00
07/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
07/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
07/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
07/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.8600	98.8700	98.8600	0.00
07/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.53	95.5100	95.5300	95.5100	0.00
07/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.57	94.5400	94.5700	94.5400	0.00
07/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.60	93.5400	93.6000	93.5400	0.00
07/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.57	93.5000	93.5700	93.5000	0.00
07/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.58	95.5300	95.5800	95.5300	51.00
07/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.54	95.5000	95.5400	95.5000	0.00
07/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.56	96.5200	96.5600	96.5200	0.00
07/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.36	100.3200	100.3600	100.3200	0.00
07/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.50	101.4500	101.5000	101.4500	0.00
07/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.69	94.6300	94.6900	94.6300	0.00
07/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.68	100.6100	100.6800	100.6100	0.00

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07/06/2019	IS05 On 19-September-23			Interest Rate Swap	96.03	95.9600	96.0300	95.9600	0.00
07/06/2019	IS10 On 17-December-25			Interest Rate Swap	92.01	91.8600	92.0100	91.8600	0.00
07/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.92	88.7500	88.9200	88.7500	0.00
07/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.60	87.4200	87.6000	87.4200	0.00
07/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.76	89.5700	89.7600	89.5700	0.00
07/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.58	93.3900	93.5800	93.3900	0.00
07/06/2019	IS10 On 15-March-27			Interest Rate Swap	92.09	91.9000	92.0900	91.9000	0.00
07/06/2019	IS10 On 21-June-27			Interest Rate Swap	94.17	93.9900	94.1700	93.9900	0.00
07/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.68	99.5000	99.6800	99.5000	0.00
07/06/2019	IS10 On 20-December-27			Interest Rate Swap	100.02	99.8400	100.0200	99.8400	0.00
07/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.40	93.2200	93.4000	93.2200	0.00
07/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.70	100.5200	100.7000	100.5200	0.00
07/06/2019	IS10 On 19-September-28			Interest Rate Swap	94.14	93.9400	94.1400	93.9400	0.00
07/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/06/2019	R023 On 01-August-19			Bond Future	7.47	104.2023	7.4701	104.2023	56,943.00
07/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4404	4	4404	4	0.00
07/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4463	4	4463	4	0.00
07/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4433	4	4433	4	0.00
07/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	1	0	1	0	0.00
07/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	1	0	1	0	0.00
07/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	1	0	1	0	0.00
07/06/2019	R023 On 07-November-19			Bond Future	7.47	102.3582	7.4675	102.3582	0.00
07/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1796	2	1796	2	0.00
07/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1820	2	1820	2	0.00
07/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1843	2	1843	2	0.00
07/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	317	0	317	0	0.00
07/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	322	0	322	0	0.00
07/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	327	0	327	0	0.00
07/06/2019	R023 On 06-February-20			Bond Future	7.44	104.3377	7.4395	104.3377	0.00
07/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1052	1	1052	1	0.00

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07/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1085	1	1085	1	0.00
07/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1068	1	1068	1	0.00
07/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	825	1	825	1	0.00
07/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	815	1	815	1	0.00
07/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	835	1	835	1	0.00
07/06/2019	R035 On 01-August-19			Bond Future	9.85	96.4727	9.8503	96.4727	65,619.00
07/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	3464	4	3464	4	0.00
07/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	3409	4	3409	4	0.00
07/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	3355	4	3355	4	0.00
07/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	651	1	651	1	0.00
07/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	668	1	668	1	0.00
07/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	635	1	635	1	0.00
07/06/2019	R035 On 07-November-19			Bond Future	9.93	93.9028	9.9289	93.9028	0.00
07/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	2556	3	2556	3	0.00
07/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	334	0	334	0	3,500.00
07/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1446	2	1446	2	3,500.00
07/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	2593	3	2593	3	0.00
07/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	2630	3	2630	3	0.00
07/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	3972	4	3972	4	0.00
07/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2951	3	2951	3	0.00
07/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2988	3	2988	3	0.00
07/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1950	2	1950	2	3,500.00
07/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	4509	4	4509	4	0.00
07/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	8169	8	8169	8	0.00
07/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2915	3	2915	3	0.00
07/06/2019	R035 On 06-February-20			Bond Future	10.00	95.7189	9.9977	95.7189	0.00
07/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2223	2	2223	2	0.00
07/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2193	2	2193	2	0.00
07/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2164	2	2164	2	0.00
07/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	5172	5	5172	5	0.00
07/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	5080	5	5080	5	0.00
07/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	5126	5	5126	5	0.00
07/06/2019	R186 On 01-August-19			Bond Future	8.50	112.1341	8.4974	112.1341	129,341.00
07/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	5744	6	5744	6	0.00

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07/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	595	1	595	1	6,000.00
07/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3341	3	3341	3	6,000.00
07/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	5848	6	5848	6	0.00
07/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	772	1	772	1	0.00
07/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	5796	6	5796	6	0.00
07/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4190	4	4190	4	0.00
07/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	1785	2	1785	2	0.00
07/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	8666	9	8666	9	0.00
07/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1252	1	1252	1	0.00
07/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1452	1	1452	1	0.00
07/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	624	1	624	1	3,100.00
07/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	38	0	38	0	0.00
07/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	121	0	121	0	0.00
07/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	40	0	40	0	0.00
07/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	2	0	2	0	6,000.00
07/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	949	1	949	1	3,100.00
07/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	212	0	212	0	0.00
07/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1741	2	1741	2	0.00
07/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	42	0	42	0	0.00
07/06/2019	R186 On 07-November-19			Bond Future	8.55	114.3815	8.5474	114.3815	0.00
07/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2448	2	2448	2	0.00
07/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3228	3	3228	3	0.00
07/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1049	1	1049	1	5,000.00
07/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3307	3	3307	3	0.00
07/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3267	3	3267	3	0.00
07/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	1032	1	1032	1	0.00
07/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2840	3	2840	3	0.00
07/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	1047	1	1047	1	0.00
07/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1434	1	1434	1	5,000.00
07/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	1062	1	1062	1	0.00
07/06/2019	R186 On 06-February-20			Bond Future	8.58	111.2857	8.5821	111.2857	0.00
07/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2217	2	2217	2	0.00
07/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2277	2	2277	2	0.00
07/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2247	2	2247	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
07/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2366	2	2366	2	0.00
07/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2342	2	2342	2	0.00
07/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2391	2	2391	2	0.00
07/06/2019	R197 On 01-August-19			Bond Future	303.13	303.3248	303.1262	303.3248	2,507.00
07/06/2019	R197 On 07-November-19			Bond Future	309.28	309.4837	309.2806	309.4837	0.00
07/06/2019	R197 On 06-February-20			Bond Future	307.67	307.8755	307.6678	307.8755	0.00
07/06/2019	R202 On 01-August-19			Bond Future	235.66	235.6241	235.6621	235.6241	9,459.00
07/06/2019	R202 On 07-November-19			Bond Future	240.45	240.4085	240.4467	240.4085	0.00
07/06/2019	R202 On 06-February-20			Bond Future	241.08	241.0419	241.0805	241.0419	0.00
07/06/2019	R207 On 01-August-19			Bond Future	5.98	100.9492	5.9774	100.9492	4,891.00
07/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	587	1	587	1	0.00
07/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	591	1	591	1	0.00
07/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	596	1	596	1	0.00
07/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 07-November-19			Bond Future	3.63	102.9727	3.6269	102.9727	0.00
07/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
07/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	282	0	282	0	0.00
07/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	280	0	280	0	0.00
07/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	278	0	278	0	0.00
07/06/2019	R208 On 01-August-19			Bond Future	6.44	102.8249	6.4430	102.8249	10,880.00
07/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2628	3	2628	3	0.00
07/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2613	3	2613	3	0.00
07/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2598	3	2598	3	0.00
07/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
07/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4812	6.2175	101.4812	0.00
07/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	869	1	869	1	0.00
07/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	857	1	857	1	0.00
07/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	845	1	845	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
07/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	57	0	57	0	0.00
07/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	58	0	58	0	0.00
07/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	56	0	56	0	0.00
07/06/2019	R208 On 06-February-20			Bond Future	5.84	103.4439	5.8446	103.4439	0.00
07/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	454	0	454	0	0.00
07/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	463	0	463	0	0.00
07/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	471	0	471	0	0.00
07/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	149	0	149	0	0.00
07/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	154	0	154	0	0.00
07/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	152	0	152	0	0.00
07/06/2019	R209 On 01-August-19			Bond Future	9.80	73.5617	9.8006	73.5617	89,136.00
07/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	2771	3	2771	3	0.00
07/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	2863	3	2863	3	0.00
07/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	275	0	275	0	7,560.00
07/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	2817	3	2817	3	0.00
07/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1377	2	1377	2	7,560.00
07/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4288	5	4288	5	0.00
07/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	272	0	272	0	7,560.00
07/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	586	1	586	1	0.00
07/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	3563	3	3563	3	0.00
07/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1381	1	1381	1	0.00
07/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	600	1	600	1	0.00
07/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	571	1	571	1	0.00
07/06/2019	R209 On 07-November-19			Bond Future	9.87	71.8837	9.8680	71.8837	0.00
07/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2179	2	2179	2	0.00
07/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2243	2	2243	2	0.00
07/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2211	2	2211	2	0.00
07/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2577	2	2577	2	0.00
07/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2545	2	2545	2	0.00
07/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2608	2	2608	2	0.00
07/06/2019	R209 On 06-February-20			Bond Future	9.92	73.2741	9.9243	73.2741	0.00
07/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	1842	2	1842	2	0.00
07/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	1868	2	1868	2	0.00
07/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	1817	2	1817	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
07/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4524	4	4524	4	0.00
07/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4484	4	4484	4	0.00
07/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4445	4	4445	4	0.00
07/06/2019	R210 On 01-August-19			Bond Future	190.46	190.5742	190.4569	190.5742	2,142.00
07/06/2019	R210 On 07-November-19			Bond Future	191.72	191.8369	191.7170	191.8369	0.00
07/06/2019	R210 On 06-February-20			Bond Future	195.47	195.5910	195.4683	195.5910	0.00
07/06/2019	R212 On 01-August-19			Bond Future	159.87	159.8427	159.8657	159.8427	6,690.00
07/06/2019	R212 On 07-November-19			Bond Future	163.11	163.0885	163.1117	163.0885	0.00
07/06/2019	R212 On 06-February-20			Bond Future	164.06	164.0337	164.0570	164.0337	0.00
07/06/2019	R213 On 01-August-19			Bond Future	9.41	86.4259	9.4053	86.4259	17,378.00
07/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	3748	4	3748	4	0.00
07/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	3848	4	3848	4	0.00
07/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	3798	4	3798	4	0.00
07/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	308	0	308	0	0.00
07/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	292	0	292	0	0.00
07/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	300	0	300	0	0.00
07/06/2019	R213 On 07-November-19			Bond Future	9.47	84.6061	9.4748	84.6061	0.00
07/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2544	3	2544	3	0.00
07/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	2613	3	2613	3	0.00
07/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2579	3	2579	3	0.00
07/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1911	2	1911	2	0.00
07/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1861	2	1861	2	0.00
07/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1886	2	1886	2	0.00
07/06/2019	R213 On 06-February-20			Bond Future	9.53	86.2424	9.5343	86.2424	0.00
07/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2023	2	2023	2	0.00
07/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	1995	2	1995	2	0.00
07/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	1968	2	1968	2	0.00
07/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3588	4	3588	4	0.00
07/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3622	4	3622	4	0.00
07/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3555	3	3555	3	0.00
07/06/2019	R214 On 01-August-19			Bond Future	10.01	72.3583	10.0058	72.3583	10,672.00
07/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	2821	3	2821	3	0.00
07/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	2867	3	2867	3	0.00
07/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	2776	3	2776	3	0.00

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07/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	757	1	757	1	0.00
07/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	740	1	740	1	0.00
07/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	724	1	724	1	0.00
07/06/2019	R214 On 07-November-19			Bond Future	10.08	70.5103	10.0764	70.5103	0.00
07/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2300	2	2300	2	0.00
07/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2267	2	2267	2	0.00
07/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2333	3	2333	3	0.00
07/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2767	3	2767	3	0.00
07/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2734	3	2734	3	0.00
07/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2701	3	2701	3	0.00
07/06/2019	R214 On 06-February-20			Bond Future	10.14	71.8740	10.1381	71.8740	0.00
07/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	1934	2	1934	2	0.00
07/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	1987	2	1987	2	0.00
07/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	1960	2	1960	2	0.00
07/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4736	5	4736	5	0.00
07/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4694	4	4694	4	0.00
07/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4778	5	4778	5	0.00
07/06/2019	R248 On 01-August-19			Bond Future	10.01	92.4132	10.0108	92.4132	102,423.00
07/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	3695	4	3695	4	0.00
07/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	3636	4	3636	4	0.00
07/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3577	4	3577	4	0.00
07/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	863	1	863	1	0.00
07/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	884	1	884	1	0.00
07/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	843	1	843	1	0.00
07/06/2019	R248 On 07-November-19			Bond Future	10.08	89.8254	10.0814	89.8254	48.00
07/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	2904	3	2904	3	0.00
07/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	2862	3	2862	3	0.00
07/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	2821	3	2821	3	0.00
07/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3374	3	3374	3	0.00
07/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3417	3	3417	3	0.00
07/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3332	3	3332	3	0.00
07/06/2019	R248 On 06-February-20			Bond Future	10.14	91.5627	10.1431	91.5627	0.00
07/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2346	3	2346	3	0.00
07/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2379	3	2379	3	0.00

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07/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2313	3	2313	3	0.00
07/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5975	6	5975	6	0.00
07/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	6085	6	6085	6	0.00
07/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	6030	6	6030	6	0.00