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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	2025 On 01-August-19			Bond Future	136.60	136.6241	136.6005	136.6241	1,622.00
01/07/2019	2025 On 07-November-19			Bond Future	139.34	139.3602	139.3360	139.3602	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
01/07/2019	2025 On 06-February-20			Bond Future	140.55	140.5708	140.5459	140.5708	0.00
01/07/2019	2029 On 01-August-19			Bond Future	103.32	103.3122	103.3217	103.3122	4,132.00
01/07/2019	2029 On 07-November-19			Bond Future	104.30	104.2868	104.2964	104.2868	0.00
01/07/2019	2029 On 06-February-20			Bond Future	106.31	106.2960	106.3056	106.2960	0.00
01/07/2019	2030 On 01-August-19			Bond Future	8.86	94.3865	8.8612	94.3865	74,441.00
01/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	59	0	59	0	2,025.00
01/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2509	3	2509	3	5,400.00
01/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5193	5	5193	5	0.00
01/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5134	5	5134	5	0.00
01/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	417	0	417	0	5,400.00
01/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2150	2	2150	2	2,025.00
01/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6486	7	6486	7	0.00
01/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6545	7	6545	7	0.00
01/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	654	1	654	1	0.00
01/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2615	3	2615	3	0.00
01/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	2776	3	2776	3	0.00
01/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	1811	2	1811	2	0.00
01/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6428	6	6428	6	0.00
01/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1247	1	1247	1	0.00
01/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	6	0	6	0	0.00
01/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	408	0	408	0	6,570.00
01/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	203	0	203	0	0.00
01/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	177	0	177	0	0.00
01/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	7	0	7	0	0.00
01/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	24	0	24	0	4,800.00
01/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	7	0	7	0	0.00
01/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1666	2	1666	2	0.00
01/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	304	0	304	0	0.00
01/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	22	0	22	0	5,400.00
01/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	222	0	222	0	0.00
01/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3448	3	3448	3	0.00
01/07/2019	2030 On 07-November-19			Bond Future	8.91	96.2518	8.9145	96.2518	200.00
01/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4266	4	4266	4	0.00
01/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2608	3	2608	3	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1037	1	1037	1	5,500.00
01/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5653	6	5653	6	0.00
01/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4314	4	4314	4	0.00
01/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4219	4	4219	4	0.00
01/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5349	5	5349	5	0.00
01/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2686	3	2686	3	0.00
01/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	966	1	966	1	0.00
01/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1393	1	1393	1	0.00
01/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	530	1	530	1	0.00
01/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	776	1	776	1	0.00
01/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3188	3	3188	3	0.00
01/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1439	1	1439	1	0.00
01/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	763	1	763	1	0.00
01/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3062	3	3062	3	0.00
01/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	480	0	480	0	5,500.00
01/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	750	1	750	1	0.00
01/07/2019	2030 On 06-February-20			Bond Future	8.96	94.0744	8.9574	94.0744	0.00
01/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3251	3	3251	3	0.00
01/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3288	3	3288	3	0.00
01/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3325	3	3325	3	0.00
01/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2072	2	2072	2	0.00
01/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2121	2	2121	2	0.00
01/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2097	2	2097	2	0.00
01/07/2019	2032 On 01-August-19			Bond Future	9.21	95.8282	9.2074	95.8282	44,151.00
01/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6074	6	6074	6	0.00
01/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6011	6	6011	6	0.00
01/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	5949	6	5949	6	0.00
01/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	29	0	29	0	0.00
01/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	26	0	26	0	0.00
01/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	27	0	27	0	0.00
01/07/2019	2032 On 07-November-19			Bond Future	9.27	93.5612	9.2703	93.5612	0.00
01/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4164	4	4164	4	0.00
01/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4116	4	4116	4	0.00
01/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4067	4	4067	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
01/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1149	1	1149	1	0.00
01/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1167	1	1167	1	0.00
01/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1132	1	1132	1	0.00
01/07/2019	2032 On 06-February-20			Bond Future	9.32	95.3421	9.3219	95.3421	0.00
01/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3154	3	3154	3	0.00
01/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3191	3	3191	3	0.00
01/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3117	3	3117	3	0.00
01/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2723	3	2723	3	0.00
01/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2693	3	2693	3	0.00
01/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2663	3	2663	3	0.00
01/07/2019	2033 On 01-August-19			Bond Future	104.21	103.9533	104.2058	103.9533	6,090.00
01/07/2019	2033 On 07-November-19			Bond Future	105.12	104.8658	105.1224	104.8658	0.00
01/07/2019	2033 On 06-February-20			Bond Future	107.15	106.8861	107.1474	106.8861	0.00
01/07/2019	2037 On 01-August-19			Bond Future	9.60	91.1745	9.6048	91.1745	50,342.00
01/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5198	6	5198	6	0.00
01/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5334	6	5334	6	0.00
01/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5266	6	5266	6	0.00
01/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	80	0	80	0	0.00
01/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	77	0	77	0	0.00
01/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	84	0	84	0	0.00
01/07/2019	2037 On 07-November-19			Bond Future	9.67	92.9763	9.6699	92.9763	0.00
01/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	3767	4	3767	4	0.00
01/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	3865	4	3865	4	0.00
01/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	3816	4	3816	4	0.00
01/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1625	2	1625	2	0.00
01/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1599	2	1599	2	0.00
01/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1650	2	1650	2	0.00
01/07/2019	2037 On 06-February-20			Bond Future	9.73	90.4860	9.7258	90.4860	0.00
01/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3197	3	3197	3	0.00
01/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3158	3	3158	3	0.00
01/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3119	3	3119	3	0.00
01/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3583	3	3583	3	0.00
01/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3621	3	3621	3	0.00
01/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3546	3	3546	3	0.00

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01/07/2019	2038 On 01-August-19			Bond Future	121.46	121.4475	121.4595	121.4475	11,392.00
01/07/2019	2038 On 07-November-19			Bond Future	123.89	123.8797	123.8919	123.8797	0.00
01/07/2019	2038 On 06-February-20			Bond Future	124.62	124.6077	124.6200	124.6077	0.00
01/07/2019	2040 On 01-August-19			Bond Future	9.71	94.1718	9.7150	94.1718	34,925.00
01/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5283	6	5283	6	0.00
01/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5354	6	5354	6	0.00
01/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5426	6	5426	6	0.00
01/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	109	0	109	0	0.00
01/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	118	0	118	0	0.00
01/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	114	0	114	0	0.00
01/07/2019	2040 On 07-November-19			Bond Future	9.78	96.0329	9.7807	96.0329	0.00
01/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	3841	4	3841	4	0.00
01/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2737	3	2737	3	1,260.00
01/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	926	1	926	1	1,260.00
01/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	3893	4	3893	4	0.00
01/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	3945	4	3945	4	0.00
01/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1759	2	1759	2	0.00
01/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1816	2	1816	2	0.00
01/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2577	2	2577	2	0.00
01/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	5039	5	5039	5	0.00
01/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1787	2	1787	2	0.00
01/07/2019	2040 On 06-February-20			Bond Future	9.84	93.3502	9.8375	93.3502	0.00
01/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3177	3	3177	3	0.00
01/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3260	3	3260	3	0.00
01/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3219	3	3219	3	0.00
01/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3938	4	3938	4	0.00
01/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3897	4	3897	4	0.00
01/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3979	4	3979	4	0.00
01/07/2019	2044 On 01-August-19			Bond Future	9.76	91.1419	9.7642	91.1419	40,532.00
01/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5220	6	5220	6	0.00
01/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6230	7	6230	7	0.00
01/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	260	0	260	0	228.00
01/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5291	6	5291	6	0.00
01/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1804	2	1804	2	100.00

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01/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	217	0	217	0	100.00
01/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1243	2	1243	2	228.00
01/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4368	5	4368	5	0.00
01/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5148	6	5148	6	0.00
01/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	143	0	143	0	0.00
01/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3775	3	3775	3	0.00
01/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	222	0	222	0	228.00
01/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	76	0	76	0	100.00
01/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3546	3	3546	3	0.00
01/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1450	1	1450	1	0.00
01/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	132	0	132	0	0.00
01/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	993	1	993	1	0.00
01/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	137	0	137	0	0.00
01/07/2019	2044 On 07-November-19			Bond Future	9.83	92.9432	9.8280	92.9432	0.00
01/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	3837	4	3837	4	0.00
01/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6474	7	6474	7	0.00
01/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	610	1	610	1	328.00
01/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2342	3	2342	3	328.00
01/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	3889	4	3889	4	0.00
01/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3786	4	3786	4	0.00
01/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1948	2	1948	2	0.00
01/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	6262	6	6262	6	0.00
01/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3088	3	3088	3	0.00
01/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1888	2	1888	2	0.00
01/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1918	2	1918	2	0.00
01/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	947	1	947	1	328.00
01/07/2019	2044 On 06-February-20			Bond Future	9.88	90.3269	9.8831	90.3269	0.00
01/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	979	1	979	1	328.00
01/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3196	3	3196	3	0.00
01/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3073	3	3073	3	328.00
01/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3155	3	3155	3	0.00
01/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8390	9	8390	9	0.00
01/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3237	3	3237	3	0.00
01/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4191	4	4191	4	0.00

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01/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4103	4	4103	4	0.00
01/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1409	1	1409	1	328.00
01/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4147	4	4147	4	0.00
01/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4279	4	4279	4	0.00
01/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	8013	8	8013	8	0.00
01/07/2019	2046 On 01-August-19			Bond Future	114.85	114.4118	114.8458	114.4118	12,638.00
01/07/2019	2046 On 07-November-19			Bond Future	115.43	114.9837	115.4259	114.9837	0.00
01/07/2019	2046 On 06-February-20			Bond Future	117.65	117.1989	117.6497	117.1989	0.00
01/07/2019	2050 On 01-August-19			Bond Future	118.28	118.7543	118.2798	118.7543	11,104.00
01/07/2019	2050 On 07-November-19			Bond Future	120.65	121.1326	120.6486	121.1326	0.00
01/07/2019	2050 On 06-February-20			Bond Future	121.14	121.6297	121.1361	121.6297	0.00
01/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	AL37 On 01-August-19			Index Future	655.41	655.8260	655.4110	655.8260	0.00
01/07/2019	AL37 On 07-November-19			Index Future	668.36	668.7870	668.3600	668.7870	0.00
01/07/2019	AL37 On 06-February-20			Index Future	681.08	681.5120	681.0750	681.5120	0.00
01/07/2019	AL7T On 01-August-19			Index Future	764.00	764.6020	763.9980	764.6020	0.00
01/07/2019	AL7T On 07-November-19			Index Future	779.09	779.7110	779.0940	779.7110	0.00
01/07/2019	AL7T On 06-February-20			Index Future	793.92	794.5480	793.9150	794.5480	0.00
01/07/2019	ALBI On 01-August-19			Index Future	684.50	685.8230	684.4950	685.8230	990.00
01/07/2019	ALBI On 07-November-19			Index Future	698.02	699.3760	698.0200	699.3760	0.00
01/07/2019	ALBI On 06-February-20			Index Future	711.30	712.6840	711.2980	712.6840	0.00
01/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C048 On 28-February-48			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
01/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2019	ES33 On 01-August-19			Bond Future	10.75	79.7966	10.7488	79.7966	350.00
01/07/2019	ES33 On 07-November-19			Bond Future	10.86	77.5798	10.8636	77.5798	0.00
01/07/2019	ES33 On 06-February-20			Bond Future	10.97	79.0564	10.9679	79.0564	0.00
01/07/2019	ES42 On 01-August-19			Bond Future	11.08	81.3636	11.0787	81.3636	4,919.00
01/07/2019	ES42 On 07-November-19			Bond Future	11.19	78.7061	11.1931	78.7061	0.00
01/07/2019	ES42 On 06-February-20			Bond Future	11.29	80.2045	11.2933	80.2045	0.00
01/07/2019	GOVI On 01-August-19			GOVI	677.72	679.1310	677.7230	679.1310	437.00
01/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	390330	40	390330	40	0.00
01/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	390430	40	390430	40	0.00
01/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	390530	40	390530	40	0.00
01/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 07-November-19			GOVI	691.11	692.5520	691.1130	692.5520	0.00
01/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	182130	20	182130	20	0.00
01/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	182030	20	182030	20	0.00
01/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	181930	20	181930	20	0.00
01/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 06-February-20			GOVI	704.26	705.7290	704.2600	705.7290	0.00
01/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	11100	3	11100	3	0.00
01/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	11200	3	11200	3	0.00
01/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	11300	3	11300	3	0.00
01/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
01/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
01/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2019	IGOV On 01-August-19			Index Future	261.79	261.6880	261.7850	261.6880	815.00
01/07/2019	IGOV On 07-November-19			Index Future	267.03	266.9280	267.0270	266.9280	218.00
01/07/2019	IGOV On 06-February-20			Index Future	272.17	272.0700	272.1700	272.0700	0.00
01/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
01/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
01/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
01/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
01/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9900	101.9900	101.9900	0.00
01/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.82	98.8100	98.8200	98.8100	0.00
01/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4400	95.4500	95.4400	0.00
01/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.45	94.4500	94.4500	94.4500	0.00
01/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4200	93.4200	93.4200	0.00
01/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.36	93.3600	93.3600	93.3600	0.00
01/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.35	95.3600	95.3500	95.3600	51.00
01/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
01/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.29	96.2900	96.2900	96.2900	0.00
01/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.04	100.0500	100.0400	100.0500	0.00
01/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.12	101.1200	101.1200	101.1200	0.00

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01/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.25	94.2500	94.2500	94.2500	0.00
01/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.18	100.1900	100.1800	100.1900	0.00
01/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.49	95.5000	95.4900	95.5000	0.00
01/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.25	91.2200	91.2500	91.2200	0.00
01/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.12	88.0900	88.1200	88.0900	0.00
01/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.77	86.7400	86.7700	86.7400	0.00
01/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.91	88.8800	88.9100	88.8800	0.00
01/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.73	92.7200	92.7300	92.7200	0.00
01/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.21	91.2200	91.2100	91.2200	0.00
01/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.29	93.3100	93.2900	93.3100	0.00
01/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
01/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.13	99.1800	99.1300	99.1800	0.00
01/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.48	92.5300	92.4800	92.5300	0.00
01/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.80	99.8500	99.8000	99.8500	0.00
01/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.21	93.2500	93.2100	93.2500	0.00
01/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
01/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/07/2019	R023 On 01-August-19			Bond Future	7.24	104.9760	7.2425	104.9760	56,435.00
01/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5112	5	5112	5	0.00
01/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5170	5	5170	5	0.00
01/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5141	5	5141	5	0.00
01/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R023 On 07-November-19			Bond Future	7.23	103.1185	7.2286	103.1185	0.00
01/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2315	2	2315	2	0.00
01/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2341	2	2341	2	0.00
01/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2367	2	2367	2	0.00
01/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	146	0	146	0	0.00
01/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	149	0	149	0	0.00
01/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	151	0	151	0	0.00
01/07/2019	R023 On 06-February-20			Bond Future	7.19	105.0810	7.1899	105.0810	0.00

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01/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1428	1	1428	1	0.00
01/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1468	2	1468	2	0.00
01/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1448	1	1448	1	0.00
01/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	528	1	528	1	0.00
01/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	522	1	522	1	0.00
01/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	535	1	535	1	0.00
01/07/2019	R035 On 01-August-19			Bond Future	9.49	99.0756	9.4884	99.0756	66,587.00
01/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	5643	6	5643	6	0.00
01/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	5575	6	5575	6	0.00
01/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	5507	6	5507	6	0.00
01/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	69	0	69	0	0.00
01/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	72	0	72	0	0.00
01/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	66	0	66	0	0.00
01/07/2019	R035 On 07-November-19			Bond Future	9.56	96.5308	9.5575	96.5308	0.00
01/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	615	1	615	1	3,500.00
01/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2362	2	2362	2	3,500.00
01/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	3932	4	3932	4	0.00
01/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	3982	4	3982	4	0.00
01/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4033	4	4033	4	0.00
01/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	5763	6	5763	6	0.00
01/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1564	2	1564	2	0.00
01/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1588	2	1588	2	0.00
01/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	965	1	965	1	3,500.00
01/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1542	2	1542	2	0.00
01/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2648	3	2648	3	0.00
01/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5674	6	5674	6	0.00
01/07/2019	R035 On 06-February-20			Bond Future	9.62	98.3681	9.6176	98.3681	0.00
01/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3247	3	3247	3	0.00
01/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3208	3	3208	3	0.00
01/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3168	3	3168	3	0.00
01/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3376	3	3376	3	0.00
01/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3304	3	3304	3	0.00
01/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3340	3	3340	3	0.00
01/07/2019	R186 On 01-August-19			Bond Future	8.12	114.4395	8.1186	114.4395	129,393.00

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01/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7915	8	7915	8	0.00
01/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1452	2	1452	2	6,000.00
01/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5350	5	5350	5	6,000.00
01/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8023	8	8023	8	0.00
01/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1805	2	1805	2	0.00
01/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6284	6	6284	6	0.00
01/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	7969	8	7969	8	0.00
01/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3430	4	3430	4	0.00
01/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10877	11	10877	11	0.00
01/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2637	3	2637	3	0.00
01/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	271	0	271	0	0.00
01/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	56	0	56	0	3,100.00
01/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	2	0	2	0	0.00
01/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
01/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	121	0	121	0	0.00
01/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	7	0	7	0	0.00
01/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	385	0	385	0	0.00
01/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R186 On 07-November-19			Bond Future	8.15	116.7010	8.1540	116.7010	5,960.00
01/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3780	4	3780	4	0.00
01/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4752	5	4752	5	0.00
01/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1727	2	1727	2	0.00
01/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1822	2	1822	2	5,000.00
01/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4847	5	4847	5	0.00
01/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4799	5	4799	5	0.00
01/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	346	0	346	0	0.00
01/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1387	1	1387	1	0.00
01/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1464	1	1464	1	7,500.00
01/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	353	0	353	0	0.00
01/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	540	1	540	1	5,000.00
01/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	360	0	360	0	0.00
01/07/2019	R186 On 06-February-20			Bond Future	8.18	113.6151	8.1753	113.6151	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
01/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3394	3	3394	3	0.00
01/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3471	4	3471	4	0.00
01/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3433	4	3433	4	0.00
01/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1318	1	1318	1	0.00
01/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1302	1	1302	1	0.00
01/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1335	1	1335	1	0.00
01/07/2019	R197 On 01-August-19			Bond Future	302.83	302.8063	302.8312	302.8063	2,507.00
01/07/2019	R197 On 07-November-19			Bond Future	308.90	308.8705	308.8955	308.8705	0.00
01/07/2019	R197 On 06-February-20			Bond Future	307.18	307.1580	307.1830	307.1580	0.00
01/07/2019	R202 On 01-August-19			Bond Future	233.38	233.3601	233.3824	233.3601	9,515.00
01/07/2019	R202 On 07-November-19			Bond Future	238.06	238.0332	238.0559	238.0332	0.00
01/07/2019	R202 On 06-February-20			Bond Future	238.57	238.5487	238.5715	238.5487	0.00
01/07/2019	R207 On 01-August-19			Bond Future	6.03	100.9244	6.0348	100.9244	4,891.00
01/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	562	1	562	1	0.00
01/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	566	1	566	1	0.00
01/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	571	1	571	1	0.00
01/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 07-November-19			Bond Future	3.93	102.9188	3.9279	102.9188	0.00
01/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
01/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	336	0	336	0	0.00
01/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	334	0	334	0	0.00
01/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	332	0	332	0	0.00
01/07/2019	R208 On 01-August-19			Bond Future	6.27	103.0952	6.2691	103.0952	10,796.00
01/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2898	3	2898	3	0.00
01/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2883	3	2883	3	0.00
01/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2868	3	2868	3	0.00
01/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
01/07/2019	R208 On 07-November-19			Bond Future	6.03	101.7284	6.0300	101.7284	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
01/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1090	1	1090	1	0.00
01/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1077	1	1077	1	0.00
01/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1065	1	1065	1	0.00
01/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	31	0	31	0	0.00
01/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	31	0	31	0	0.00
01/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	30	0	30	0	0.00
01/07/2019	R208 On 06-February-20			Bond Future	5.64	103.6645	5.6431	103.6645	0.00
01/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	586	1	586	1	0.00
01/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	596	1	596	1	0.00
01/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	606	1	606	1	0.00
01/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	64	0	64	0	0.00
01/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	66	0	66	0	0.00
01/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	65	0	65	0	0.00
01/07/2019	R209 On 01-August-19			Bond Future	9.47	75.6763	9.4712	75.6763	89,403.00
01/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4388	5	4388	5	0.00
01/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4503	5	4503	5	0.00
01/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	547	1	547	1	7,560.00
01/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4445	5	4445	5	0.00
01/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2461	3	2461	3	7,560.00
01/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6174	6	6174	6	0.00
01/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	19	0	19	0	7,560.00
01/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	75	0	75	0	0.00
01/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1695	2	1695	2	0.00
01/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	326	0	326	0	0.00
01/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	79	0	79	0	0.00
01/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	72	0	72	0	0.00
01/07/2019	R209 On 07-November-19			Bond Future	9.53	74.0198	9.5312	74.0198	0.00
01/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3197	3	3197	3	0.00
01/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3282	3	3282	3	0.00
01/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3240	3	3240	3	0.00
01/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1445	1	1445	1	0.00
01/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1424	1	1424	1	0.00
01/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1466	1	1466	1	0.00
01/07/2019	R209 On 06-February-20			Bond Future	9.58	75.4287	9.5810	75.4287	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
01/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2624	3	2624	3	0.00
01/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2657	3	2657	3	0.00
01/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2591	3	2591	3	0.00
01/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3119	3	3119	3	0.00
01/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3086	3	3086	3	0.00
01/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3054	3	3054	3	0.00
01/07/2019	R210 On 01-August-19			Bond Future	191.22	191.2023	191.2196	191.2023	2,142.00
01/07/2019	R210 On 07-November-19			Bond Future	192.44	192.4247	192.4422	192.4247	0.00
01/07/2019	R210 On 06-February-20			Bond Future	196.15	196.1320	196.1494	196.1320	0.00
01/07/2019	R212 On 01-August-19			Bond Future	160.21	160.1976	160.2097	160.1976	6,690.00
01/07/2019	R212 On 07-November-19			Bond Future	163.42	163.4058	163.4180	163.4058	0.00
01/07/2019	R212 On 06-February-20			Bond Future	164.32	164.3077	164.3198	164.3077	0.00
01/07/2019	R213 On 01-August-19			Bond Future	9.04	88.6232	9.0402	88.6232	17,398.00
01/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	5746	6	5746	6	0.00
01/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	5861	6	5861	6	0.00
01/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	5803	6	5803	6	0.00
01/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	17	0	17	0	0.00
01/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	15	0	15	0	0.00
01/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	16	0	16	0	0.00
01/07/2019	R213 On 07-November-19			Bond Future	9.10	86.8232	9.0997	86.8232	3,080.00
01/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	3830	4	3830	4	0.00
01/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	3921	4	3921	4	0.00
01/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3876	4	3876	4	0.00
01/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	886	1	886	1	0.00
01/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	857	1	857	1	0.00
01/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	872	1	872	1	0.00
01/07/2019	R213 On 06-February-20			Bond Future	9.15	88.4756	9.1501	88.4756	0.00
01/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3071	3	3071	3	0.00
01/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3035	3	3035	3	0.00
01/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3000	3	3000	3	0.00
01/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2299	2	2299	2	0.00
01/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2325	2	2325	2	0.00
01/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2274	2	2274	2	0.00
01/07/2019	R214 On 01-August-19			Bond Future	9.72	74.2099	9.7219	74.2099	10,625.00

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01/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4117	4	4117	4	0.00
01/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4175	4	4175	4	0.00
01/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4059	4	4059	4	0.00
01/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	132	0	132	0	0.00
01/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	127	0	127	0	0.00
01/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	122	0	122	0	0.00
01/07/2019	R214 On 07-November-19			Bond Future	9.79	72.3787	9.7864	72.3787	0.00
01/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3112	3	3112	3	0.00
01/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3071	3	3071	3	0.00
01/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3154	3	3154	3	0.00
01/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1643	2	1643	2	0.00
01/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1619	2	1619	2	0.00
01/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1595	2	1595	2	0.00
01/07/2019	R214 On 06-February-20			Bond Future	9.84	73.7562	9.8428	73.7562	0.00
01/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2589	3	2589	3	0.00
01/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2657	3	2657	3	0.00
01/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2623	3	2623	3	0.00
01/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3456	3	3456	3	0.00
01/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3422	3	3422	3	0.00
01/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3491	3	3491	3	0.00
01/07/2019	R248 On 01-August-19			Bond Future	9.73	94.7436	9.7268	94.7436	102,804.00
01/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5427	6	5427	6	0.00
01/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5353	6	5353	6	0.00
01/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5279	6	5279	6	0.00
01/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	135	0	135	0	0.00
01/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	141	0	141	0	0.00
01/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	130	0	130	0	0.00
01/07/2019	R248 On 07-November-19			Bond Future	9.79	92.1766	9.7911	92.1766	2,048.00
01/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	3967	4	3967	4	0.00
01/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3914	4	3914	4	0.00
01/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3861	4	3861	4	0.00
01/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1957	2	1957	2	0.00
01/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1988	2	1988	2	0.00
01/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1927	2	1927	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
01/07/2019	R248 On 06-February-20			Bond Future	9.85	93.9309	9.8472	93.9309	0.00
01/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3159	3	3159	3	0.00
01/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3202	3	3202	3	0.00
01/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3117	3	3117	3	0.00
01/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4310	4	4310	4	0.00
01/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4400	4	4400	4	0.00
01/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4355	4	4355	4	0.00