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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
03/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	2025 On 01-August-19			Bond Future	136.61	136.5426	136.6143	136.5426	1,622.00
03/07/2019	2025 On 07-November-19			Bond Future	139.34	139.2630	139.3361	139.2630	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
03/07/2019	2025 On 06-February-20			Bond Future	140.53	140.4598	140.5337	140.4598	0.00
03/07/2019	2029 On 01-August-19			Bond Future	103.36	103.3322	103.3605	103.3322	4,132.00
03/07/2019	2029 On 07-November-19			Bond Future	104.33	104.2966	104.3255	104.2966	0.00
03/07/2019	2029 On 06-February-20			Bond Future	106.33	106.2969	106.3259	106.2969	0.00
03/07/2019	2030 On 01-August-19			Bond Future	8.83	94.0358	8.8331	94.0358	74,909.00
03/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	61	0	61	0	2,025.00
03/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2643	2	2643	2	5,400.00
03/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5368	5	5368	5	0.00
03/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5309	5	5309	5	0.00
03/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6666	6	6666	6	0.00
03/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6724	6	6724	6	0.00
03/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	445	0	445	0	5,400.00
03/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2272	2	2272	2	2,025.00
03/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	699	1	699	1	0.00
03/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2752	2	2752	2	0.00
03/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	2918	3	2918	3	0.00
03/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	1920	2	1920	2	0.00
03/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6607	6	6607	6	0.00
03/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1110	1	1110	1	0.00
03/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	335	0	335	0	6,570.00
03/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	158	0	158	0	0.00
03/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	136	0	136	0	0.00
03/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	4	0	4	0	0.00
03/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	16	0	16	0	4,800.00
03/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	4	0	4	0	0.00
03/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	4	0	4	0	0.00
03/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1512	2	1512	2	0.00
03/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	244	0	244	0	0.00
03/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	15	0	15	0	5,400.00
03/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	174	0	174	0	0.00
03/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3268	4	3268	4	0.00
03/07/2019	2030 On 07-November-19			Bond Future	8.89	95.8843	8.8868	95.8843	200.00
03/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4387	4	4387	4	0.00
03/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2699	2	2699	2	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
03/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1082	1	1082	1	5,500.00
03/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5790	5	5790	5	0.00
03/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4435	4	4435	4	0.00
03/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4339	4	4339	4	0.00
03/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5483	5	5483	5	0.00
03/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1010	1	1010	1	0.00
03/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2778	2	2778	2	0.00
03/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1309	2	1309	2	0.00
03/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	488	1	488	1	0.00
03/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	720	1	720	1	0.00
03/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3056	3	3056	3	0.00
03/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1354	2	1354	2	0.00
03/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	708	1	708	1	0.00
03/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2932	3	2932	3	0.00
03/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	441	1	441	1	5,500.00
03/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	696	1	696	1	0.00
03/07/2019	2030 On 06-February-20			Bond Future	8.93	93.6916	8.9300	93.6916	0.00
03/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3335	3	3335	3	0.00
03/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3373	3	3373	3	0.00
03/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3410	3	3410	3	0.00
03/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1987	2	1987	2	0.00
03/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2034	2	2034	2	0.00
03/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2011	2	2011	2	0.00
03/07/2019	2032 On 01-August-19			Bond Future	9.17	95.5197	9.1742	95.5197	44,151.00
03/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6298	6	6298	6	0.00
03/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6235	6	6235	6	0.00
03/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6172	6	6172	6	0.00
03/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	18	0	18	0	0.00
03/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	16	0	16	0	0.00
03/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	17	0	17	0	0.00
03/07/2019	2032 On 07-November-19			Bond Future	9.24	93.2368	9.2373	93.2368	0.00
03/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4304	4	4304	4	0.00
03/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4255	4	4255	4	0.00
03/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4205	4	4205	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
03/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1060	1	1060	1	0.00
03/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1077	1	1077	1	0.00
03/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1043	1	1043	1	0.00
03/07/2019	2032 On 06-February-20			Bond Future	9.29	95.0035	9.2889	95.0035	0.00
03/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3324	3	3324	3	0.00
03/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3362	3	3362	3	0.00
03/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3285	3	3285	3	0.00
03/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2667	3	2667	3	0.00
03/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2638	3	2638	3	0.00
03/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2609	3	2609	3	0.00
03/07/2019	2033 On 01-August-19			Bond Future	104.25	104.2168	104.2464	104.2168	6,090.00
03/07/2019	2033 On 07-November-19			Bond Future	105.15	105.1230	105.1531	105.1230	0.00
03/07/2019	2033 On 06-February-20			Bond Future	107.17	107.1392	107.1694	107.1392	0.00
03/07/2019	2037 On 01-August-19			Bond Future	9.56	90.5956	9.5561	90.5956	50,342.00
03/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5548	5	5548	5	0.00
03/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5686	5	5686	5	0.00
03/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5617	5	5617	5	0.00
03/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	50	0	50	0	0.00
03/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	48	0	48	0	0.00
03/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	53	0	53	0	0.00
03/07/2019	2037 On 07-November-19			Bond Future	9.62	92.3765	9.6208	92.3765	0.00
03/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	3988	4	3988	4	0.00
03/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4089	4	4089	4	0.00
03/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4038	4	4038	4	0.00
03/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1468	2	1468	2	0.00
03/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1444	2	1444	2	0.00
03/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1491	2	1491	2	0.00
03/07/2019	2037 On 06-February-20			Bond Future	9.68	89.8668	9.6762	89.8668	0.00
03/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3359	3	3359	3	0.00
03/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3318	3	3318	3	0.00
03/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3279	3	3279	3	0.00
03/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3366	4	3366	4	0.00
03/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3403	4	3403	4	0.00
03/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3330	4	3330	4	0.00

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03/07/2019	2038 On 01-August-19			Bond Future	121.51	121.4730	121.5091	121.4730	11,392.00
03/07/2019	2038 On 07-November-19			Bond Future	123.93	123.8932	123.9300	123.8932	0.00
03/07/2019	2038 On 06-February-20			Bond Future	124.65	124.6108	124.6478	124.6108	0.00
03/07/2019	2040 On 01-August-19			Bond Future	9.64	93.7190	9.6360	93.7190	34,994.00
03/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5893	5	5893	5	0.00
03/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5967	5	5967	5	0.00
03/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6040	5	6040	5	0.00
03/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	58	0	58	0	0.00
03/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	63	0	63	0	0.00
03/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	60	0	60	0	0.00
03/07/2019	2040 On 07-November-19			Bond Future	9.70	95.5613	9.7003	95.5613	0.00
03/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4317	4	4317	4	0.00
03/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3142	3	3142	3	1,260.00
03/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1201	1	1201	1	1,260.00
03/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4373	4	4373	4	0.00
03/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4428	4	4428	4	0.00
03/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1575	2	1575	2	0.00
03/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1623	2	1623	2	0.00
03/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2314	3	2314	3	0.00
03/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4646	5	4646	5	0.00
03/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1599	2	1599	2	0.00
03/07/2019	2040 On 06-February-20			Bond Future	9.76	92.8615	9.7557	92.8615	0.00
03/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3558	3	3558	3	0.00
03/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3644	3	3644	3	0.00
03/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3601	3	3601	3	0.00
03/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3648	4	3648	4	0.00
03/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3608	4	3608	4	0.00
03/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3687	4	3687	4	0.00
03/07/2019	2044 On 01-August-19			Bond Future	9.70	90.5943	9.6954	90.5943	40,532.00
03/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5751	5	5751	5	0.00
03/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6784	6	6784	6	0.00
03/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	331	0	331	0	228.00
03/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5825	5	5825	5	0.00
03/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2126	2	2126	2	100.00

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03/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5678	5	5678	5	0.00
03/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	277	0	277	0	100.00
03/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1493	1	1493	1	228.00
03/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4871	4	4871	4	0.00
03/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	136	0	136	0	228.00
03/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	83	0	83	0	0.00
03/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3246	4	3246	4	0.00
03/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	41	0	41	0	100.00
03/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3027	4	3027	4	0.00
03/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1110	2	1110	2	0.00
03/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	76	0	76	0	0.00
03/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	726	1	726	1	0.00
03/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	80	0	80	0	0.00
03/07/2019	2044 On 07-November-19			Bond Future	9.76	92.3753	9.7582	92.3753	0.00
03/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4263	4	4263	4	0.00
03/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7007	6	7007	6	0.00
03/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	798	1	798	1	328.00
03/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2677	2	2677	2	328.00
03/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4319	4	4319	4	0.00
03/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4208	4	4208	4	0.00
03/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1779	2	1779	2	0.00
03/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5858	6	5858	6	0.00
03/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2831	3	2831	3	0.00
03/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1727	2	1727	2	0.00
03/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1753	2	1753	2	0.00
03/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	888	1	888	1	328.00
03/07/2019	2044 On 06-February-20			Bond Future	9.81	89.7403	9.8122	89.7403	0.00
03/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3443	3	3443	3	0.00
03/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1084	1	1084	1	328.00
03/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3314	3	3314	3	328.00
03/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3401	3	3401	3	0.00
03/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8819	8	8819	8	0.00
03/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3487	3	3487	3	0.00
03/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3842	4	3842	4	0.00

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03/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3758	4	3758	4	0.00
03/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1243	1	1243	1	328.00
03/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3800	4	3800	4	0.00
03/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3926	4	3926	4	0.00
03/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7523	8	7523	8	0.00
03/07/2019	2046 On 01-August-19			Bond Future	114.68	114.8582	114.6804	114.8582	12,638.00
03/07/2019	2046 On 07-November-19			Bond Future	115.25	115.4272	115.2458	115.4272	0.00
03/07/2019	2046 On 06-February-20			Bond Future	117.46	117.6409	117.4557	117.6409	0.00
03/07/2019	2050 On 01-August-19			Bond Future	118.33	118.0508	118.3273	118.0508	11,104.00
03/07/2019	2050 On 07-November-19			Bond Future	120.68	120.4027	120.6847	120.4027	0.00
03/07/2019	2050 On 06-February-20			Bond Future	121.16	120.8754	121.1625	120.8754	0.00
03/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	AL37 On 01-August-19			Index Future	655.31	654.0440	655.3130	654.0440	0.00
03/07/2019	AL37 On 07-November-19			Index Future	668.20	666.9010	668.1950	666.9010	0.00
03/07/2019	AL37 On 06-February-20			Index Future	680.85	679.5310	680.8490	679.5310	0.00
03/07/2019	AL7T On 01-August-19			Index Future	764.79	761.7400	764.7860	761.7400	0.00
03/07/2019	AL7T On 07-November-19			Index Future	779.82	776.7140	779.8200	776.7140	0.00
03/07/2019	AL7T On 06-February-20			Index Future	794.59	791.4240	794.5880	791.4240	0.00
03/07/2019	ALBI On 01-August-19			Index Future	686.68	682.9370	686.6810	682.9370	987.00
03/07/2019	ALBI On 07-November-19			Index Future	700.18	696.3630	700.1800	696.3630	0.00
03/07/2019	ALBI On 06-February-20			Index Future	713.44	709.5510	713.4390	709.5510	0.00
03/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	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
03/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2019	ES33 On 01-August-19			Bond Future	10.70	79.3907	10.6985	79.3907	350.00
03/07/2019	ES33 On 07-November-19			Bond Future	10.81	77.1578	10.8127	77.1578	0.00
03/07/2019	ES33 On 06-February-20			Bond Future	10.92	78.6198	10.9163	78.6198	0.00
03/07/2019	ES42 On 01-August-19			Bond Future	11.00	81.0031	10.9980	81.0031	4,919.00
03/07/2019	ES42 On 07-November-19			Bond Future	11.11	78.3302	11.1106	78.3302	0.00
03/07/2019	ES42 On 06-February-20			Bond Future	11.21	79.8146	11.2090	79.8146	0.00
03/07/2019	GOVI On 01-August-19			GOVI	680.01	676.1380	680.0120	676.1380	437.00
03/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	413220	37	413220	37	0.00
03/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	413320	37	413320	37	0.00
03/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	413420	37	413420	37	0.00
03/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/07/2019	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
03/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
03/07/2019	GOVI On 07-November-19			GOVI	693.38	689.4290	693.3800	689.4290	0.00
03/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	204800	17	204800	17	0.00
03/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	204700	17	204700	17	0.00
03/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	204600	17	204600	17	0.00
03/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/07/2019	GOVI On 06-February-20			GOVI	706.51	702.4860	706.5100	702.4860	0.00
03/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	33600	0	33600	0	0.00
03/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	33700	0	33700	0	0.00
03/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	33800	0	33800	0	0.00
03/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	1	0	1	0.00
03/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	1	0	1	0.00
03/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	1	0	1	0.00
03/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2019	IGOV On 01-August-19			Index Future	261.76	261.7360	261.7630	261.7360	815.00
03/07/2019	IGOV On 07-November-19			Index Future	266.98	266.9510	266.9790	266.9510	218.00
03/07/2019	IGOV On 06-February-20			Index Future	272.10	272.0700	272.0980	272.0700	0.00
03/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
03/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
03/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
03/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5800	98.5600	98.5800	0.00
03/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	102.0000	101.9800	102.0000	0.00
03/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
03/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.42	95.4600	95.4200	95.4600	0.00
03/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4700	94.4100	94.4700	0.00
03/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.36	93.4400	93.3600	93.4400	0.00
03/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.28	93.3800	93.2800	93.3800	0.00
03/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.26	95.3800	95.2600	95.3800	51.00
03/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.20	95.3300	95.2000	95.3300	0.00
03/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.17	96.3200	96.1700	96.3200	0.00
03/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.92	100.0800	99.9200	100.0800	0.00
03/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.99	101.1700	100.9900	101.1700	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
03/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.11	94.3100	94.1100	94.3100	0.00
03/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.05	100.2600	100.0500	100.2600	0.00
03/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.34	95.5900	95.3400	95.5900	0.00
03/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.93	91.4000	90.9300	91.4000	0.00
03/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.77	88.2800	87.7700	88.2800	0.00
03/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.40	86.9300	86.4000	86.9300	0.00
03/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.53	89.0600	88.5300	89.0600	0.00
03/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.36	92.8800	92.3600	92.8800	0.00
03/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.85	91.3800	90.8500	91.3800	0.00
03/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.93	93.4500	92.9300	93.4500	0.00
03/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.45	98.9700	98.4500	98.9700	0.00
03/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.78	99.3100	98.7800	99.3100	0.00
03/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.12	92.6600	92.1200	92.6600	0.00
03/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.44	99.9800	99.4400	99.9800	0.00
03/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.82	93.4000	92.8200	93.4000	0.00
03/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/07/2019	R023 On 01-August-19			Bond Future	7.25	104.7037	7.2526	104.7037	57,435.00
03/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5080	5	5080	5	0.00
03/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5139	5	5139	5	0.00
03/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5109	5	5109	5	0.00
03/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R023 On 07-November-19			Bond Future	7.24	102.8303	7.2433	102.8303	0.00
03/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2283	2	2283	2	0.00
03/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2309	2	2309	2	0.00
03/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2334	2	2334	2	0.00
03/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	157	0	157	0	0.00
03/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	159	0	159	0	0.00
03/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	162	0	162	0	0.00
03/07/2019	R023 On 06-February-20			Bond Future	7.21	104.7784	7.2094	104.7784	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
03/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1383	1	1383	1	0.00
03/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1424	1	1424	1	0.00
03/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1404	1	1404	1	0.00
03/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	537	1	537	1	0.00
03/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	530	1	530	1	0.00
03/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	544	1	544	1	0.00
03/07/2019	R035 On 01-August-19			Bond Future	9.44	98.6172	9.4399	98.6172	66,587.00
03/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	5995	5	5995	5	0.00
03/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	5926	5	5926	5	0.00
03/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	5857	5	5857	5	0.00
03/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	43	0	43	0	0.00
03/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	45	0	45	0	0.00
03/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	41	0	41	0	0.00
03/07/2019	R035 On 07-November-19			Bond Future	9.51	96.0533	9.5086	96.0533	0.00
03/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	675	1	675	1	3,500.00
03/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2523	2	2523	2	3,500.00
03/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4154	4	4154	4	0.00
03/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4206	4	4206	4	0.00
03/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4258	4	4258	4	0.00
03/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6031	6	6031	6	0.00
03/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1413	2	1413	2	0.00
03/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1435	2	1435	2	0.00
03/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	858	1	858	1	3,500.00
03/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1392	2	1392	2	0.00
03/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2435	3	2435	3	0.00
03/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5359	6	5359	6	0.00
03/07/2019	R035 On 06-February-20			Bond Future	9.57	97.8731	9.5682	97.8731	0.00
03/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3414	3	3414	3	0.00
03/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3373	3	3373	3	0.00
03/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3332	3	3332	3	0.00
03/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3168	4	3168	4	0.00
03/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3098	3	3098	3	0.00
03/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3133	3	3133	3	0.00
03/07/2019	R186 On 01-August-19			Bond Future	8.11	113.9950	8.1117	113.9950	129,393.00

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03/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7957	8	7957	8	0.00
03/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1436	1	1436	1	6,000.00
03/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5388	5	5388	5	6,000.00
03/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8064	8	8064	8	0.00
03/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1796	2	1796	2	0.00
03/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6325	6	6325	6	0.00
03/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8010	8	8010	8	0.00
03/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3452	3	3452	3	0.00
03/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10918	11	10918	11	0.00
03/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2645	2	2645	2	0.00
03/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	221	0	221	0	0.00
03/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	36	0	36	0	3,100.00
03/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	1	0	1	0	0.00
03/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
03/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	88	0	88	0	0.00
03/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	4	0	4	0	0.00
03/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	328	0	328	0	0.00
03/07/2019	R186 On 07-November-19			Bond Future	8.15	116.2359	8.1488	116.2359	5,960.00
03/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3798	4	3798	4	0.00
03/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4772	4	4772	4	0.00
03/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1736	2	1736	2	0.00
03/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1831	2	1831	2	5,000.00
03/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4868	5	4868	5	0.00
03/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4820	5	4820	5	0.00
03/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	337	0	337	0	0.00
03/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1367	2	1367	2	0.00
03/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1443	2	1443	2	7,500.00
03/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	344	0	344	0	0.00
03/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	527	1	527	1	5,000.00
03/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	350	0	350	0	0.00
03/07/2019	R186 On 06-February-20			Bond Future	8.17	113.1314	8.1715	113.1314	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
03/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3409	3	3409	3	0.00
03/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3486	3	3486	3	0.00
03/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3447	3	3447	3	0.00
03/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1313	1	1313	1	0.00
03/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1297	1	1297	1	0.00
03/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1328	1	1328	1	0.00
03/07/2019	R197 On 01-August-19			Bond Future	302.93	302.8592	302.9330	302.8592	2,507.00
03/07/2019	R197 On 07-November-19			Bond Future	308.97	308.8932	308.9685	308.8932	0.00
03/07/2019	R197 On 06-February-20			Bond Future	307.23	307.1549	307.2304	307.1549	0.00
03/07/2019	R202 On 01-August-19			Bond Future	233.47	233.4072	233.4742	233.4072	9,518.00
03/07/2019	R202 On 07-November-19			Bond Future	238.13	238.0574	238.1258	238.0574	0.00
03/07/2019	R202 On 06-February-20			Bond Future	238.62	238.5531	238.6219	238.5531	0.00
03/07/2019	R207 On 01-August-19			Bond Future	6.06	100.9196	6.0567	100.9196	4,891.00
03/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	552	1	552	1	0.00
03/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	557	1	557	1	0.00
03/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	561	1	561	1	0.00
03/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 07-November-19			Bond Future	4.04	102.9035	4.0403	102.9035	0.00
03/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	356	0	356	0	0.00
03/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	354	0	354	0	0.00
03/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	352	0	352	0	0.00
03/07/2019	R208 On 01-August-19			Bond Future	6.27	103.1076	6.2698	103.1076	10,796.00
03/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2897	3	2897	3	0.00
03/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2882	3	2882	3	0.00
03/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2867	3	2867	3	0.00
03/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
03/07/2019	R208 On 07-November-19			Bond Future	6.04	101.7304	6.0388	101.7304	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
03/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1075	1	1075	1	0.00
03/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1063	1	1063	1	0.00
03/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1051	1	1051	1	0.00
03/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	28	0	28	0	0.00
03/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	29	0	29	0	0.00
03/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	27	0	27	0	0.00
03/07/2019	R208 On 06-February-20			Bond Future	5.66	103.6578	5.6622	103.6578	0.00
03/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	564	1	564	1	0.00
03/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	574	1	574	1	0.00
03/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	584	1	584	1	0.00
03/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	63	0	63	0	0.00
03/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	65	0	65	0	0.00
03/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	64	0	64	0	0.00
03/07/2019	R209 On 01-August-19			Bond Future	9.42	75.2164	9.4231	75.2164	89,403.00
03/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4680	4	4680	4	0.00
03/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4797	4	4797	4	0.00
03/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	625	0	625	0	7,560.00
03/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4739	4	4739	4	0.00
03/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2695	2	2695	2	7,560.00
03/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6486	6	6486	6	0.00
03/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	11	0	11	0	7,560.00
03/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	48	0	48	0	0.00
03/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1454	2	1454	2	0.00
03/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	240	0	240	0	0.00
03/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	51	0	51	0	0.00
03/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	46	0	46	0	0.00
03/07/2019	R209 On 07-November-19			Bond Future	9.48	73.5431	9.4827	73.5431	0.00
03/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3380	3	3380	3	0.00
03/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3467	3	3467	3	0.00
03/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3423	3	3423	3	0.00
03/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1309	2	1309	2	0.00
03/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1290	2	1290	2	0.00
03/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1329	2	1329	2	0.00
03/07/2019	R209 On 06-February-20			Bond Future	9.53	74.9366	9.5320	74.9366	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
03/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2832	2	2832	2	0.00
03/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2866	3	2866	3	0.00
03/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2798	2	2798	2	0.00
03/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3007	3	3007	3	0.00
03/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2976	3	2976	3	0.00
03/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2944	3	2944	3	0.00
03/07/2019	R210 On 01-August-19			Bond Future	191.14	191.2389	191.1439	191.2389	2,142.00
03/07/2019	R210 On 07-November-19			Bond Future	192.35	192.4424	192.3455	192.4424	0.00
03/07/2019	R210 On 06-February-20			Bond Future	196.03	196.1334	196.0338	196.1334	0.00
03/07/2019	R212 On 01-August-19			Bond Future	160.22	160.2235	160.2200	160.2235	6,690.00
03/07/2019	R212 On 07-November-19			Bond Future	163.41	163.4157	163.4122	163.4157	0.00
03/07/2019	R212 On 06-February-20			Bond Future	164.30	164.3037	164.2994	164.3037	0.00
03/07/2019	R213 On 01-August-19			Bond Future	9.01	88.2773	9.0123	88.2773	17,384.00
03/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	5918	5	5918	5	0.00
03/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6033	6	6033	6	0.00
03/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	5976	6	5976	6	0.00
03/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	11	0	11	0	0.00
03/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	10	0	10	0	0.00
03/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	10	0	10	0	0.00
03/07/2019	R213 On 07-November-19			Bond Future	9.07	86.4614	9.0722	86.4614	3,080.00
03/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	3939	4	3939	4	0.00
03/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4032	4	4032	4	0.00
03/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3985	4	3985	4	0.00
03/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	822	1	822	1	0.00
03/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	795	1	795	1	0.00
03/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	808	1	808	1	0.00
03/07/2019	R213 On 06-February-20			Bond Future	9.12	88.0995	9.1228	88.0995	0.00
03/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3149	3	3149	3	0.00
03/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3112	3	3112	3	0.00
03/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3077	3	3077	3	0.00
03/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2208	2	2208	2	0.00
03/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2233	2	2233	2	0.00
03/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2183	2	2183	2	0.00
03/07/2019	R214 On 01-August-19			Bond Future	9.65	73.8027	9.6535	73.8027	10,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4539	4	4539	4	0.00
03/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4598	4	4598	4	0.00
03/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4480	4	4480	4	0.00
03/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	80	0	80	0	0.00
03/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	77	0	77	0	0.00
03/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	73	0	73	0	0.00
03/07/2019	R214 On 07-November-19			Bond Future	9.72	71.9560	9.7170	71.9560	0.00
03/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3454	3	3454	3	0.00
03/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3410	3	3410	3	0.00
03/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3498	3	3498	3	0.00
03/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1508	2	1508	2	0.00
03/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1487	2	1487	2	0.00
03/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1465	2	1465	2	0.00
03/07/2019	R214 On 06-February-20			Bond Future	9.77	73.3192	9.7723	73.3192	0.00
03/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2865	3	2865	3	0.00
03/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2934	3	2934	3	0.00
03/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2900	3	2900	3	0.00
03/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3256	4	3256	4	0.00
03/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3223	3	3223	3	0.00
03/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3290	4	3290	4	0.00
03/07/2019	R248 On 01-August-19			Bond Future	9.65	94.2651	9.6534	94.2651	102,489.00
03/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6022	5	6022	5	0.00
03/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5946	5	5946	5	0.00
03/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5870	5	5870	5	0.00
03/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	76	0	76	0	0.00
03/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	80	0	80	0	0.00
03/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	73	0	73	0	0.00
03/07/2019	R248 On 07-November-19			Bond Future	9.72	91.6791	9.7163	91.6791	2,048.00
03/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4439	4	4439	4	0.00
03/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4382	4	4382	4	0.00
03/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4325	4	4325	4	0.00
03/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1770	2	1770	2	0.00
03/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1797	2	1797	2	0.00
03/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1744	2	1744	2	0.00

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03/07/2019	R248 On 06-February-20			Bond Future	9.77	93.4161	9.7712	93.4161	0.00
03/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3537	3	3537	3	0.00
03/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3581	3	3581	3	0.00
03/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3493	3	3493	3	0.00
03/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4030	4	4030	4	0.00
03/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4118	4	4118	4	0.00
03/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4074	4	4074	4	0.00