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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	2025 On 07-November-19			Bond Future	137.76	137.7590	137.7598	137.7590	1,461.00
07/10/2019	2025 On 06-February-20			Bond Future	138.79	138.7921	138.7930	138.7921	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
07/10/2019	2025 On 07-May-20			Bond Future	141.37	141.3734	141.3742	141.3734	0.00
07/10/2019	2029 On 07-November-19			Bond Future	102.51	102.5133	102.5144	102.5133	4,410.00
07/10/2019	2029 On 06-February-20			Bond Future	104.38	104.3789	104.3801	104.3789	0.00
07/10/2019	2029 On 07-May-20			Bond Future	105.21	105.2076	105.2088	105.2076	0.00
07/10/2019	2030 On 07-November-19			Bond Future	8.91	96.4321	8.9061	96.4321	72,953.00
07/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3644	4	3644	4	0.00
07/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2659	3	2659	3	0.00
07/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	235	0	235	0	5,500.00
07/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1681	2	1681	2	5,500.00
07/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3701	4	3701	4	0.00
07/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2149	2	2149	2	0.00
07/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2399	3	2399	3	0.00
07/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	66	0	66	0	0.00
07/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5249	5	5249	5	0.00
07/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3588	4	3588	4	0.00
07/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2926	3	2926	3	0.00
07/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5769	6	5769	6	0.00
07/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	1079	1	1079	1	0.00
07/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	197	0	197	0	0.00
07/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1771	2	1771	2	0.00
07/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4902	5	4902	5	0.00
07/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	30	0	30	0	0.00
07/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	424	0	424	0	0.00
07/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	800	1	800	1	5,000.00
07/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	159	0	159	0	2,500.00
07/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	92	0	92	0	0.00
07/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	246	0	246	0	5,333.00
07/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2366	2	2366	2	0.00
07/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	14	0	14	0	2,500.00
07/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	459	0	459	0	0.00
07/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2207	2	2207	2	0.00
07/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	88	0	88	0	0.00
07/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	84	0	84	0	0.00
07/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	198	0	198	0	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	305	0	305	0	2,750.00
07/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3356	3	3356	3	0.00
07/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	22	0	22	0	5,500.00
07/10/2019	2030 On 06-February-20			Bond Future	8.97	94.1546	8.9652	94.1546	0.00
07/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	2002	2	2002	2	5,820.00
07/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	530	1	530	1	5,820.00
07/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2504	3	2504	3	0.00
07/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2542	3	2542	3	0.00
07/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2581	3	2581	3	0.00
07/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1377	1	1377	1	0.00
07/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1423	1	1423	1	0.00
07/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4140	4	4140	4	0.00
07/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1400	1	1400	1	0.00
07/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1785	2	1785	2	0.00
07/10/2019	2030 On 07-May-20			Bond Future	9.02	95.8834	9.0236	95.8834	0.00
07/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1867	2	1867	2	0.00
07/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1839	2	1839	2	0.00
07/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1811	2	1811	2	0.00
07/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3280	3	3280	3	0.00
07/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3314	3	3314	3	0.00
07/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3245	3	3245	3	0.00
07/10/2019	2032 On 07-November-19			Bond Future	9.25	93.9220	9.2484	93.9220	48,565.00
07/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3341	4	3341	4	0.00
07/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3283	4	3283	4	0.00
07/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3224	3	3224	3	0.00
07/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	165	0	165	0	0.00
07/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	172	0	172	0	0.00
07/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	157	0	157	0	0.00
07/10/2019	2032 On 06-February-20			Bond Future	9.31	95.6082	9.3140	95.6082	0.00
07/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2359	3	2359	3	0.00
07/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2397	3	2397	3	0.00
07/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2320	2	2320	2	0.00
07/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1873	2	1873	2	0.00
07/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1844	2	1844	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
07/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1815	2	1815	2	0.00
07/10/2019	2032 On 07-May-20			Bond Future	9.38	93.2037	9.3772	93.2037	0.00
07/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2229	2	2229	2	0.00
07/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2292	2	2292	2	0.00
07/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2260	2	2260	2	0.00
07/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3592	3	3592	3	0.00
07/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3556	3	3556	3	0.00
07/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3628	4	3628	4	0.00
07/10/2019	2033 On 07-November-19			Bond Future	102.58	103.1654	102.5763	103.1654	6,260.00
07/10/2019	2033 On 06-February-20			Bond Future	104.44	105.0429	104.4432	105.0429	0.00
07/10/2019	2033 On 07-May-20			Bond Future	105.19	105.8008	105.1899	105.8008	0.00
07/10/2019	2037 On 07-November-19			Bond Future	9.65	93.0073	9.6544	93.0073	68,098.00
07/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2659	3	2659	3	0.00
07/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2776	3	2776	3	0.00
07/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2718	3	2718	3	0.00
07/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	407	0	407	0	0.00
07/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	391	0	391	0	0.00
07/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	423	0	423	0	0.00
07/10/2019	2037 On 06-February-20			Bond Future	9.72	90.4178	9.7229	90.4178	0.00
07/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2255	2	2255	2	0.00
07/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2217	2	2217	2	0.00
07/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2179	2	2179	2	0.00
07/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2620	3	2620	3	0.00
07/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2659	3	2659	3	0.00
07/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2582	2	2582	2	0.00
07/10/2019	2037 On 07-May-20			Bond Future	9.79	92.0781	9.7906	92.0781	0.00
07/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2566	3	2566	3	0.00
07/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2602	3	2602	3	0.00
07/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2638	3	2638	3	0.00
07/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4008	4	4008	4	0.00
07/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4090	4	4090	4	0.00
07/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4049	4	4049	4	0.00
07/10/2019	2038 On 07-November-19			Bond Future	120.62	120.6222	120.6241	120.6222	21,883.00
07/10/2019	2038 On 06-February-20			Bond Future	121.16	121.1591	121.1610	121.1591	0.00

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07/10/2019	2038 On 07-May-20			Bond Future	123.41	123.4125	123.4144	123.4125	0.00
07/10/2019	2040 On 07-November-19			Bond Future	9.80	95.7786	9.8050	95.7786	43,506.00
07/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2399	3	2399	3	0.00
07/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2458	3	2458	3	0.00
07/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1234	1	1234	1	1,260.00
07/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	95	0	95	0	1,260.00
07/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2517	3	2517	3	0.00
07/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	532	1	532	1	0.00
07/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	574	1	574	1	0.00
07/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1275	1	1275	1	0.00
07/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4408	4	4408	4	0.00
07/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	553	1	553	1	0.00
07/10/2019	2040 On 06-February-20			Bond Future	9.88	92.9884	9.8751	92.9884	0.00
07/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	24	0	24	0	0.00
07/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2012	2	2012	2	0.00
07/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2091	2	2091	2	0.00
07/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	249	0	249	0	0.00
07/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2052	2	2052	2	0.00
07/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3078	3	3078	3	0.00
07/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3034	3	3034	3	0.00
07/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7818	8	7818	8	0.00
07/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3121	3	3121	3	0.00
07/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13355	13	13355	13	0.00
07/10/2019	2040 On 07-May-20			Bond Future	9.94	94.6958	9.9444	94.6958	0.00
07/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2843	3	2843	3	0.00
07/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2805	3	2805	3	0.00
07/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2767	3	2767	3	0.00
07/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4513	4	4513	4	0.00
07/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4424	4	4424	4	0.00
07/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4468	4	4468	4	0.00
07/10/2019	2044 On 07-November-19			Bond Future	9.87	92.4960	9.8694	92.4960	38,163.00
07/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2248	3	2248	3	0.00
07/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5289	6	5289	6	0.00
07/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2191	2	2191	2	0.00

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07/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2305	3	2305	3	0.00
07/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	27	0	27	0	328.00
07/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	797	1	797	1	328.00
07/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	701	1	701	1	0.00
07/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6026	6	6026	6	0.00
07/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	652	1	652	1	0.00
07/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1891	2	1891	2	0.00
07/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	676	1	676	1	0.00
07/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	109	0	109	0	328.00
07/10/2019	2044 On 06-February-20			Bond Future	9.94	89.7721	9.9377	89.7721	0.00
07/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	284	0	284	0	328.00
07/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1946	2	1946	2	0.00
07/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1834	2	1834	2	328.00
07/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1909	2	1909	2	0.00
07/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7259	8	7259	8	0.00
07/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1984	2	1984	2	0.00
07/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3397	3	3397	3	0.00
07/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3302	3	3302	3	0.00
07/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	730	1	730	1	328.00
07/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3350	3	3350	3	0.00
07/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3493	3	3493	3	0.00
07/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7771	8	7771	8	0.00
07/10/2019	2044 On 07-May-20			Bond Future	10.01	91.4206	10.0051	91.4206	0.00
07/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2727	3	2727	3	0.00
07/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1227	1	1227	1	100.00
07/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3505	4	3505	4	100.00
07/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1056	1	1056	1	556.00
07/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2804	3	2804	3	0.00
07/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3207	3	3207	3	556.00
07/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8902	9	8902	9	0.00
07/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2765	3	2765	3	0.00
07/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9309	10	9309	10	0.00
07/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7500	7	7500	7	0.00
07/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3989	4	3989	4	0.00

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07/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4466	4	4466	4	0.00
07/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3710	4	3710	4	0.00
07/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1224	1	1224	1	556.00
07/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1144	1	1144	1	100.00
07/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4511	4	4511	4	0.00
07/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7033	7	7033	7	0.00
07/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4420	4	4420	4	0.00
07/10/2019	2044 On 06-August-20			Bond Future	10.07	88.7547	10.0708	88.7547	0.00
07/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3761	4	3761	4	0.00
07/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1297	1	1297	1	140.00
07/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3029	3	3029	3	140.00
07/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3838	4	3838	4	0.00
07/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8727	9	8727	9	0.00
07/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3799	4	3799	4	0.00
07/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5443	5	5443	5	0.00
07/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2230	2	2230	2	140.00
07/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10585	10	10585	10	0.00
07/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6446	6	6446	6	0.00
07/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5398	5	5398	5	0.00
07/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5487	5	5487	5	0.00
07/10/2019	2046 On 07-November-19			Bond Future	111.71	111.7109	111.7127	111.7109	17,994.00
07/10/2019	2046 On 06-February-20			Bond Future	113.75	113.7440	113.7458	113.7440	0.00
07/10/2019	2046 On 07-May-20			Bond Future	114.11	114.1111	114.1129	114.1111	0.00
07/10/2019	2050 On 07-November-19			Bond Future	116.14	116.1410	116.1429	116.1410	12,916.00
07/10/2019	2050 On 06-February-20			Bond Future	116.42	116.4192	116.4213	116.4192	0.00
07/10/2019	2050 On 07-May-20			Bond Future	118.59	118.5844	118.5865	118.5844	0.00
07/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	AL37 On 07-November-19			Index Future	667.96	668.2670	667.9590	668.2670	0.00
07/10/2019	AL37 On 06-February-20			Index Future	679.95	680.2640	679.9520	680.2640	0.00
07/10/2019	AL37 On 07-May-20			Index Future	692.44	692.7540	692.4360	692.7540	0.00
07/10/2019	AL7T On 07-November-19			Index Future	777.94	779.0360	777.9400	779.0360	120.00
07/10/2019	AL7T On 06-February-20			Index Future	791.91	793.0210	791.9070	793.0210	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
07/10/2019	AL7T On 07-May-20			Index Future	806.45	807.5820	806.4470	807.5820	0.00
07/10/2019	ALBI On 07-November-19			Index Future	697.32	698.7140	697.3170	698.7140	214.00
07/10/2019	ALBI On 06-February-20			Index Future	709.84	711.2580	709.8370	711.2580	0.00
07/10/2019	ALBI On 07-May-20			Index Future	722.87	724.3170	722.8700	724.3170	0.00
07/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	C446 On 31-March-46			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
07/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2019	ES33 On 07-November-19			Bond Future	10.77	78.0886	10.7706	78.0886	350.00
07/10/2019	ES33 On 06-February-20			Bond Future	10.89	79.4905	10.8861	79.4905	0.00
07/10/2019	ES33 On 07-May-20			Bond Future	11.00	77.1562	10.9980	77.1562	0.00
07/10/2019	ES42 On 07-November-19			Bond Future	11.12	79.1250	11.1240	79.1250	4,919.00
07/10/2019	ES42 On 06-February-20			Bond Future	11.23	80.5455	11.2348	80.5455	0.00
07/10/2019	ES42 On 07-May-20			Bond Future	11.35	77.7599	11.3467	77.7599	0.00
07/10/2019	GOVI On 07-November-19			GOVI	690.23	691.6680	690.2270	691.6680	1,229.00
07/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	173270	19	173270	19	0.00
07/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	173170	19	173170	19	0.00
07/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	173070	19	173070	19	0.00
07/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 06-February-20			GOVI	702.62	704.0850	702.6200	704.0850	0.00
07/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	1	0	1	0.00
07/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	1	0	1	0.00
07/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	1	0	1	0.00
07/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	5100	0	5100	0	0.00
07/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	5300	0	5300	0	0.00
07/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	5200	0	5200	0	0.00
07/10/2019	GOVI On 07-May-20			GOVI	715.52	717.0130	715.5200	717.0130	0.00
07/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	44800	3	44800	3	0.00
07/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	44600	3	44600	3	0.00
07/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	44700	3	44700	3	0.00
07/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2019	IGOV On 07-November-19			Index Future	262.35	262.4300	262.3520	262.4300	1,070.00
07/10/2019	IGOV On 06-February-20			Index Future	267.13	267.2060	267.1280	267.2060	39.00
07/10/2019	IGOV On 07-May-20			Index Future	272.10	272.1750	272.0950	272.1750	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
07/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
07/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
07/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9600	101.9700	101.9600	0.00
07/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
07/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3300	95.3400	95.3300	0.00
07/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.2800	94.2900	94.2800	0.00
07/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.19	93.1800	93.1900	93.1800	0.00
07/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.07	93.0500	93.0700	93.0500	0.00
07/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.01	94.9900	95.0100	94.9900	51.00
07/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.92	94.8900	94.9200	94.8900	0.00
07/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.84	95.8100	95.8400	95.8100	0.00
07/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5100	99.5500	99.5100	0.00
07/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.57	100.5300	100.5700	100.5300	0.00
07/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.63	93.5800	93.6300	93.5800	0.00
07/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.52	99.4700	99.5200	99.4700	0.00
07/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7000	94.7400	94.7000	0.00
07/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.91	89.7900	89.9100	89.7900	0.00
07/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.71	86.5900	86.7100	86.5900	0.00
07/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.30	85.1800	85.3000	85.1800	0.00
07/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.40	87.2900	87.4000	87.2900	0.00
07/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.21	91.1000	91.2100	91.1000	0.00
07/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.66	89.5500	89.6600	89.5500	0.00
07/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.71	91.6000	91.7100	91.6000	0.00
07/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.24	97.1200	97.2400	97.1200	0.00
07/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.56	97.4400	97.5600	97.4400	0.00
07/10/2019	IS10 On 22-March-28			Interest Rate Swap	90.86	90.7300	90.8600	90.7300	0.00
07/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.24	98.1000	98.2400	98.1000	0.00
07/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.59	91.4300	91.5900	91.4300	0.00
07/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/10/2019	R023 On 07-November-19			Bond Future	7.29	102.9206	7.2892	102.9206	54,498.00
07/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1991	2	1991	2	0.00
07/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2047	2	2047	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
07/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2019	2	2019	2	0.00
07/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	4	0	4	0	0.00
07/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	4	0	4	0	0.00
07/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	4	0	4	0	0.00
07/10/2019	R023 On 06-February-20			Bond Future	7.30	104.7683	7.2970	104.7683	0.00
07/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	949	1	949	1	0.00
07/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	988	1	988	1	0.00
07/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	969	1	969	1	0.00
07/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	340	0	340	0	0.00
07/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	333	0	333	0	0.00
07/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	348	0	348	0	0.00
07/10/2019	R023 On 07-May-20			Bond Future	7.28	102.7592	7.2768	102.7592	0.00
07/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	302	0	302	0	0.00
07/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	312	0	312	0	0.00
07/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	293	0	293	0	0.00
07/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1271	1	1271	1	0.00
07/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1255	1	1255	1	0.00
07/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1239	1	1239	1	0.00
07/10/2019	R035 On 07-November-19			Bond Future	9.53	96.7659	9.5309	96.7659	97,686.00
07/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2875	3	2875	3	0.00
07/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	40	0	40	0	3,500.00
07/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1106	1	1106	1	3,500.00
07/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2935	3	2935	3	0.00
07/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2996	3	2996	3	0.00
07/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5076	5	5076	5	0.00
07/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	315	0	315	0	0.00
07/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	328	0	328	0	0.00
07/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	75	0	75	0	3,500.00
07/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1190	1	1190	1	0.00
07/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4896	5	4896	5	0.00
07/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	302	0	302	0	0.00
07/10/2019	R035 On 06-February-20			Bond Future	9.60	98.5032	9.6039	98.5032	0.00
07/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2365	3	2365	3	0.00
07/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2326	2	2326	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
07/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2286	2	2286	2	0.00
07/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2391	2	2391	2	0.00
07/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2320	2	2320	2	0.00
07/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2355	2	2355	2	0.00
07/10/2019	R035 On 07-May-20			Bond Future	9.67	95.8081	9.6684	95.8081	0.00
07/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1453	2	1453	2	5,000.00
07/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3631	4	3631	4	5,000.00
07/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2570	3	2570	3	0.00
07/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2641	3	2641	3	0.00
07/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8625	9	8625	9	0.00
07/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2606	3	2606	3	0.00
07/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4062	4	4062	4	0.00
07/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3027	3	3027	3	0.00
07/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3982	4	3982	4	0.00
07/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1060	1	1060	1	5,000.00
07/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4022	4	4022	4	0.00
07/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5742	6	5742	6	0.00
07/10/2019	R035 On 06-August-20			Bond Future	9.73	97.6098	9.7293	97.6098	0.00
07/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2222	2	2222	2	24,761.00
07/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5362	6	5362	6	0.00
07/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1694	2	1694	2	3,000.00
07/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5322	5	5322	5	0.00
07/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5403	6	5403	6	0.00
07/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4011	4	4011	4	0.00
07/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3949	4	3949	4	0.00
07/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9291	9	9291	9	0.00
07/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7797	8	7797	8	0.00
07/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3980	4	3980	4	0.00
07/10/2019	R186 On 07-November-19			Bond Future	8.22	116.3330	8.2171	116.3330	127,284.00
07/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	880	1	880	1	3,750.00
07/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2960	3	2960	3	0.00
07/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4057	4	4057	4	0.00
07/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	819	1	819	1	4,955.00
07/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	732	1	732	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
07/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4163	4	4163	4	0.00
07/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4110	4	4110	4	0.00
07/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	23	0	23	0	0.00
07/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	745	1	745	1	0.00
07/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	830	1	830	1	7,500.00
07/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	25	0	25	0	0.00
07/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	80	0	80	0	4,955.00
07/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	26	0	26	0	0.00
07/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	693	1	693	1	3,750.00
07/10/2019	R186 On 06-February-20			Bond Future	8.26	113.1176	8.2636	113.1176	5,040.00
07/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1133	1	1133	1	1,007.00
07/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2478	3	2478	3	0.00
07/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2297	2	2297	2	0.00
07/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2552	3	2552	3	0.00
07/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4351	4	4351	4	0.00
07/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2515	3	2515	3	0.00
07/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	890	1	890	1	0.00
07/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	371	0	371	0	1,007.00
07/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	999	1	999	1	1,007.00
07/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	873	1	873	1	0.00
07/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1986	2	1986	2	0.00
07/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	908	1	908	1	0.00
07/10/2019	R186 On 07-May-20			Bond Future	8.31	115.1946	8.3052	115.1946	0.00
07/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1480	2	1480	2	0.00
07/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4256	4	4256	4	0.00
07/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2011	2	2011	2	6,000.00
07/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1504	2	1504	2	0.00
07/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	574	1	574	1	6,000.00
07/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1456	2	1456	2	0.00
07/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2724	3	2724	3	0.00
07/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4433	4	4433	4	0.00
07/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	973	1	973	1	6,000.00
07/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2664	3	2664	3	0.00
07/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2146	2	2146	2	0.00

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07/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2694	3	2694	3	0.00
07/10/2019	R197 On 07-November-19			Bond Future	308.61	308.6113	308.6100	308.6113	2,507.00
07/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5730	306.5719	306.5730	40.00
07/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2746	312.2735	312.2746	0.00
07/10/2019	R202 On 07-November-19			Bond Future	233.20	233.1975	233.2011	233.1975	9,010.00
07/10/2019	R202 On 06-February-20			Bond Future	233.38	233.3757	233.3795	233.3757	0.00
07/10/2019	R202 On 07-May-20			Bond Future	237.72	237.7160	237.7198	237.7160	0.00
07/10/2019	R207 On 07-November-19			Bond Future	6.75	102.4137	6.7499	102.4137	3,123.00
07/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	839	1	839	1	0.00
07/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	837	1	837	1	0.00
07/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	836	1	836	1	0.00
07/10/2019	R208 On 07-November-19			Bond Future	6.59	100.9867	6.5948	100.9867	11,063.00
07/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	331	0	331	0	0.00
07/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	319	0	319	0	0.00
07/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	307	0	307	0	0.00
07/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	13	0	13	0	0.00
07/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	14	0	14	0	0.00
07/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	11	0	11	0	0.00
07/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7997	6.4367	102.7997	0.00
07/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	14	0	14	0	0.00
07/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	15	0	15	0	0.00
07/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	16	0	16	0	0.00
07/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	338	0	338	0	0.00
07/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	357	0	357	0	0.00
07/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	347	0	347	0	0.00
07/10/2019	R208 On 07-May-20			Bond Future	6.14	101.2836	6.1416	101.2836	0.00
07/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
07/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1147	1	1147	1	0.00
07/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1156	1	1156	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
07/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1139	1	1139	1	0.00
07/10/2019	R209 On 07-November-19			Bond Future	9.51	74.1057	9.5120	74.1057	96,982.00
07/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2213	2	2213	2	0.00
07/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	47	0	47	0	8,000.00
07/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	961	1	961	1	5,000.00
07/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2313	3	2313	3	0.00
07/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	489	1	489	1	8,000.00
07/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2068	2	2068	2	0.00
07/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2263	2	2263	2	0.00
07/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	341	0	341	0	0.00
07/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	328	0	328	0	0.00
07/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1699	2	1699	2	0.00
07/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	400	0	400	0	8,000.00
07/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4092	4	4092	4	0.00
07/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	355	0	355	0	0.00
07/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1040	1	1040	1	0.00
07/10/2019	R209 On 06-February-20			Bond Future	9.57	75.4361	9.5734	75.4361	0.00
07/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1841	2	1841	2	0.00
07/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1873	2	1873	2	0.00
07/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1809	2	1809	2	0.00
07/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2288	2	2288	2	0.00
07/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2255	2	2255	2	0.00
07/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2222	2	2222	2	0.00
07/10/2019	R209 On 07-May-20			Bond Future	9.63	73.6698	9.6326	73.6698	0.00
07/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2290	2	2290	2	0.00
07/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2353	2	2353	2	0.00
07/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2321	2	2321	2	0.00
07/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3441	3	3441	3	0.00
07/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3407	3	3407	3	0.00
07/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3476	3	3476	3	0.00
07/10/2019	R210 On 07-November-19			Bond Future	189.27	189.2703	189.2723	189.2703	2,132.00
07/10/2019	R210 On 06-February-20			Bond Future	192.72	192.7149	192.7169	192.7149	0.00
07/10/2019	R210 On 07-May-20			Bond Future	193.65	193.6488	193.6508	193.6488	0.00
07/10/2019	R212 On 07-November-19			Bond Future	162.34	162.4100	162.3372	162.4100	7,384.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2019	R212 On 06-February-20			Bond Future	163.05	163.1198	163.0458	163.1198	0.00
07/10/2019	R212 On 07-May-20			Bond Future	166.08	166.1535	166.0781	166.1535	0.00
07/10/2019	R213 On 07-November-19			Bond Future	9.11	86.8929	9.1084	86.8929	23,319.00
07/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	3034	3	3034	3	0.00
07/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3088	3	3088	3	0.00
07/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3142	3	3142	3	0.00
07/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	132	0	132	0	0.00
07/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	144	0	144	0	0.00
07/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	138	0	138	0	0.00
07/10/2019	R213 On 06-February-20			Bond Future	9.17	88.4528	9.1742	88.4528	0.00
07/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2257	2	2257	2	0.00
07/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2221	2	2221	2	0.00
07/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2186	2	2186	2	0.00
07/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1634	2	1634	2	0.00
07/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1660	2	1660	2	0.00
07/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1609	2	1609	2	0.00
07/10/2019	R213 On 07-May-20			Bond Future	9.23	86.5247	9.2311	86.5247	0.00
07/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1870	2	1870	2	0.00
07/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1898	2	1898	2	0.00
07/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1926	2	1926	2	0.00
07/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3217	3	3217	3	0.00
07/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3285	3	3285	3	0.00
07/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3251	3	3251	3	0.00
07/10/2019	R214 On 07-November-19			Bond Future	9.78	72.3850	9.7791	72.3850	16,236.00
07/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2027	2	2027	2	0.00
07/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2075	2	2075	2	0.00
07/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1979	2	1979	2	0.00
07/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	502	0	502	0	0.00
07/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	484	0	484	0	0.00
07/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	466	0	466	0	0.00
07/10/2019	R214 On 06-February-20			Bond Future	9.85	73.6845	9.8468	73.6845	0.00
07/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1713	2	1713	2	0.00
07/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1778	2	1778	2	0.00
07/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1746	2	1746	2	0.00



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07/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2606	3	2606	3	0.00
07/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2571	2	2571	2	0.00
07/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2642	3	2642	3	0.00
07/10/2019	R214 On 07-May-20			Bond Future	9.91	71.7389	9.9069	71.7389	0.00
07/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2570	3	2570	3	0.00
07/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2602	3	2602	3	0.00
07/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2538	3	2538	3	0.00
07/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3593	3	3593	3	0.00
07/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3557	3	3557	3	0.00
07/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3522	3	3522	3	0.00
07/10/2019	R248 On 07-November-19			Bond Future	9.85	91.5648	9.8548	91.5648	86,811.00
07/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2211	2	2211	2	0.00
07/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2154	2	2154	2	0.00
07/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2097	2	2097	2	0.00
07/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	750	1	750	1	0.00
07/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	777	1	777	1	0.00
07/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	723	1	723	1	0.00
07/10/2019	R248 On 06-February-20			Bond Future	9.92	93.2087	9.9244	93.2087	100.00
07/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1797	2	1797	2	0.00
07/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1835	2	1835	2	0.00
07/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1759	2	1759	2	0.00
07/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3604	3	3604	3	0.00
07/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3704	4	3704	4	0.00
07/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3653	4	3653	4	0.00
07/10/2019	R248 On 07-May-20			Bond Future	9.99	90.4798	9.9862	90.4798	0.00
07/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2884	3	2884	3	0.00
07/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2962	3	2962	3	0.00
07/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2923	3	2923	3	0.00
07/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4688	5	4688	5	0.00
07/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4736	5	4736	5	0.00
07/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4640	4	4640	4	0.00
07/10/2019	R248 On 06-August-20			Bond Future	10.05	92.1813	10.0451	92.1813	0.00
07/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2335	2	2335	2	20,640.00
07/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5886	6	5886	6	0.00

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07/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5977	6	5977	6	0.00
07/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1754	2	1754	2	3,000.00
07/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5931	6	5931	6	0.00
07/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4740	5	4740	5	0.00
07/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4704	5	4704	5	0.00
07/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11249	11	11249	11	0.00
07/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4776	5	4776	5	0.00
07/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9404	9	9404	9	0.00