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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	2025 On 02-May-19			Bond Future	134.17	134.2696	134.1730	134.2696	691.00
07/03/2019	2025 On 01-August-19			Bond Future	135.28	135.3762	135.2775	135.3762	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
07/03/2019	2025 On 07-November-19			Bond Future	138.16	138.2606	138.1595	138.2606	0.00
07/03/2019	2029 On 02-May-19			Bond Future	100.56	100.5742	100.5570	100.5742	3,020.00
07/03/2019	2029 On 01-August-19			Bond Future	102.48	102.4947	102.4768	102.4947	0.00
07/03/2019	2029 On 07-November-19			Bond Future	103.55	103.5707	103.5523	103.5707	0.00
07/03/2019	2030 On 02-May-19			Bond Future	9.21	93.8181	9.2109	93.8181	45,502.00
07/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1964	2	1964	2	0.00
07/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	6092	6	6092	6	0.00
07/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	2047	2	2047	2	0.00
07/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	508	0	508	0	3,000.00
07/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	2005	2	2005	2	3,000.00
07/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	813	1	813	1	0.00
07/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	792	1	792	1	0.00
07/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2513	3	2513	3	0.00
07/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	80	0	80	0	3,000.00
07/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	835	1	835	1	0.00
07/03/2019	2030 On 01-August-19			Bond Future	9.27	91.5817	9.2712	91.5817	0.00
07/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	296	0	296	0	2,025.00
07/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4836	5	4836	5	0.00
07/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1837	2	1837	2	2,025.00
07/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4790	5	4790	5	0.00
07/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4744	5	4744	5	0.00
07/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	904	1	904	1	0.00
07/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	930	1	930	1	0.00
07/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6291	6	6291	6	0.00
07/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2597	3	2597	3	0.00
07/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	917	1	917	1	0.00
07/03/2019	2030 On 07-November-19			Bond Future	9.32	93.5107	9.3214	93.5107	0.00
07/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3400	3	3400	3	0.00
07/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3435	3	3435	3	0.00
07/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3364	3	3364	3	0.00
07/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2460	3	2460	3	0.00
07/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2435	3	2435	3	0.00
07/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2411	2	2411	2	0.00
07/03/2019	2032 On 02-May-19			Bond Future	9.44	91.9003	9.4403	91.9003	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2136	2	2136	2	0.00
07/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2224	2	2224	2	0.00
07/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2179	2	2179	2	0.00
07/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	973	1	973	1	0.00
07/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	925	1	925	1	0.00
07/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	948	1	948	1	0.00
07/03/2019	2032 On 01-August-19			Bond Future	9.50	93.6329	9.4989	93.6329	0.00
07/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5084	5	5084	5	0.00
07/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	5035	5	5035	5	0.00
07/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4986	5	4986	5	0.00
07/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1082	1	1082	1	0.00
07/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1052	1	1052	1	0.00
07/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1067	1	1067	1	0.00
07/03/2019	2032 On 07-November-19			Bond Future	9.56	91.4415	9.5551	91.4415	0.00
07/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3782	4	3782	4	0.00
07/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3744	4	3744	4	0.00
07/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3706	4	3706	4	0.00
07/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2714	3	2714	3	0.00
07/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2743	3	2743	3	0.00
07/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2687	3	2687	3	0.00
07/03/2019	2033 On 02-May-19			Bond Future	102.57	102.5838	102.5664	102.5838	6,090.00
07/03/2019	2033 On 01-August-19			Bond Future	104.52	104.5425	104.5245	104.5425	0.00
07/03/2019	2033 On 07-November-19			Bond Future	105.57	105.5860	105.5674	105.5860	0.00
07/03/2019	2037 On 02-May-19			Bond Future	9.68	92.0278	9.6812	92.0278	54,434.00
07/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2167	2	2167	2	0.00
07/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2214	2	2214	2	0.00
07/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	2121	2	2121	2	0.00
07/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1282	1	1282	1	0.00
07/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1252	1	1252	1	0.00
07/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1222	1	1222	1	0.00
07/03/2019	2037 On 01-August-19			Bond Future	9.74	89.5073	9.7431	89.5073	0.00
07/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5363	5	5363	5	0.00
07/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5470	5	5470	5	0.00
07/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5416	5	5416	5	0.00

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07/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1300	1	1300	1	0.00
07/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1282	1	1282	1	0.00
07/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1317	1	1317	1	0.00
07/03/2019	2037 On 07-November-19			Bond Future	9.80	91.3927	9.7974	91.3927	0.00
07/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4252	4	4252	4	0.00
07/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4337	4	4337	4	0.00
07/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4295	4	4295	4	0.00
07/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3077	3	3077	3	0.00
07/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3045	3	3045	3	0.00
07/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3108	3	3108	3	0.00
07/03/2019	2038 On 02-May-19			Bond Future	122.47	122.5832	122.4716	122.5832	10,812.00
07/03/2019	2038 On 01-August-19			Bond Future	123.17	123.2846	123.1704	123.2846	0.00
07/03/2019	2038 On 07-November-19			Bond Future	125.79	125.9114	125.7946	125.9114	0.00
07/03/2019	2040 On 02-May-19			Bond Future	9.77	95.3412	9.7661	95.3412	25,025.00
07/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2420	2	2420	2	0.00
07/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	4133	4	4133	4	1,150.00
07/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2370	2	2370	2	0.00
07/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1153	1	1153	1	1,150.00
07/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2320	2	2320	2	0.00
07/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1344	1	1344	1	0.00
07/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1377	2	1377	2	0.00
07/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1312	1	1312	1	0.00
07/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	621	1	621	1	0.00
07/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2556	3	2556	3	0.00
07/03/2019	2040 On 01-August-19			Bond Future	9.83	92.6328	9.8281	92.6328	0.00
07/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5700	6	5700	6	0.00
07/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5757	6	5757	6	0.00
07/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5814	6	5814	6	0.00
07/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1437	2	1437	2	0.00
07/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1476	2	1476	2	0.00
07/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1456	2	1456	2	0.00
07/03/2019	2040 On 07-November-19			Bond Future	9.88	94.5841	9.8827	94.5841	0.00
07/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4491	4	4491	4	0.00
07/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4537	4	4537	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4582	4	4582	4	0.00
07/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3235	3	3235	3	0.00
07/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3303	3	3303	3	0.00
07/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3269	3	3269	3	0.00
07/03/2019	2044 On 02-May-19			Bond Future	9.76	92.5823	9.7589	92.5823	37,234.00
07/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2507	2	2507	2	0.00
07/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2559	2	2559	2	0.00
07/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2611	2	2611	2	0.00
07/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1282	1	1282	1	0.00
07/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1251	1	1251	1	0.00
07/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1313	1	1313	1	0.00
07/03/2019	2044 On 01-August-19			Bond Future	9.82	89.9470	9.8175	89.9470	0.00
07/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	6054	6	6054	6	0.00
07/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6881	7	6881	7	0.00
07/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3270	3	3270	3	100.00
07/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	6112	6	6112	6	0.00
07/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1411	1	1411	1	100.00
07/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5996	6	5996	6	0.00
07/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1443	2	1443	2	0.00
07/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5420	6	5420	6	0.00
07/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1179	1	1179	1	100.00
07/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1404	2	1404	2	0.00
07/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2912	3	2912	3	0.00
07/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1423	2	1423	2	0.00
07/03/2019	2044 On 07-November-19			Bond Future	9.87	91.8417	9.8689	91.8417	0.00
07/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4803	5	4803	5	0.00
07/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4850	5	4850	5	0.00
07/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4756	5	4756	5	0.00
07/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3261	3	3261	3	0.00
07/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3227	3	3227	3	0.00
07/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3193	3	3193	3	0.00
07/03/2019	2046 On 02-May-19			Bond Future	115.17	115.1863	115.1667	115.1863	12,523.00
07/03/2019	2046 On 01-August-19			Bond Future	117.37	117.3857	117.3655	117.3857	0.00
07/03/2019	2046 On 07-November-19			Bond Future	118.13	118.1463	118.1252	118.1463	0.00

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07/03/2019	2050 On 02-May-19			Bond Future	121.02	121.0447	121.0241	121.0447	10,684.00
07/03/2019	2050 On 01-August-19			Bond Future	121.52	121.5381	121.5169	121.5381	0.00
07/03/2019	2050 On 07-November-19			Bond Future	124.11	124.1275	124.1059	124.1275	0.00
07/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	AL37 On 02-May-19			Index Future	629.76	629.5210	629.7570	629.5210	0.00
07/03/2019	AL37 On 01-August-19			Index Future	641.63	641.3880	641.6270	641.3880	0.00
07/03/2019	AL37 On 07-November-19			Index Future	655.13	654.8900	655.1320	654.8900	0.00
07/03/2019	AL7T On 02-May-19			Index Future	728.71	727.8990	728.7130	727.8990	0.00
07/03/2019	AL7T On 01-August-19			Index Future	742.45	741.6200	742.4470	741.6200	0.00
07/03/2019	AL7T On 07-November-19			Index Future	758.08	757.2330	758.0750	757.2330	0.00
07/03/2019	ALBI On 02-May-19			Index Future	660.68	659.2760	660.6790	659.2760	903.00
07/03/2019	ALBI On 01-August-19			Index Future	673.13	671.7030	673.1310	671.7030	0.00
07/03/2019	ALBI On 07-November-19			Index Future	687.30	685.8430	687.3000	685.8430	0.00
07/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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07/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2019	ES33 On 02-May-19			Bond Future	10.87	76.5980	10.8744	76.5980	350.00
07/03/2019	ES33 On 01-August-19			Bond Future	10.98	78.0419	10.9758	78.0419	0.00
07/03/2019	ES33 On 07-November-19			Bond Future	11.08	75.8887	11.0821	75.8887	0.00
07/03/2019	ES42 On 02-May-19			Bond Future	11.13	78.3487	11.1313	78.3487	4,919.00
07/03/2019	ES42 On 01-August-19			Bond Future	11.23	79.8261	11.2310	79.8261	0.00
07/03/2019	ES42 On 07-November-19			Bond Future	11.34	77.2407	11.3354	77.2407	0.00
07/03/2019	GOVI On 02-May-19			GOVI	654.31	652.8250	654.3120	652.8250	447.00
07/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	64320	5	64320	5	0.00
07/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	64420	5	64420	5	0.00
07/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	64520	5	64520	5	0.00
07/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 01-August-19			GOVI	666.65	665.1310	666.6450	665.1310	0.00
07/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	279550	26	279550	26	0.00
07/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	279650	26	279650	26	0.00
07/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	279750	26	279750	26	0.00
07/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 01-August-19	638.69	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
07/03/2019	GOVI On 07-November-19			GOVI	680.68	679.1330	680.6770	679.1330	0.00
07/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	77770	6	77770	6	0.00
07/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	77670	6	77670	6	0.00
07/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	77570	6	77570	6	0.00
07/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2019	IGOV On 02-May-19			Index Future	257.86	257.9380	257.8640	257.9380	735.00
07/03/2019	IGOV On 01-August-19			Index Future	262.79	262.8630	262.7870	262.8630	0.00
07/03/2019	IGOV On 07-November-19			Index Future	268.38	268.4630	268.3840	268.4630	0.00
07/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
07/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
07/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
07/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
07/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
07/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
07/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
07/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7800	98.7900	98.7800	0.00
07/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3300	102.3400	102.3300	0.00
07/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.2900	99.3000	99.2900	0.00
07/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0400	96.0600	96.0400	0.00
07/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.19	95.1800	95.1900	95.1800	0.00
07/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.28	94.2600	94.2800	94.2600	0.00
07/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.35	94.3200	94.3500	94.3200	0.00
07/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.46	96.4200	96.4600	96.4200	51.00
07/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.51	96.4700	96.5100	96.4700	0.00
07/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.62	97.5900	97.6200	97.5900	0.00
07/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.48	101.4600	101.4800	101.4600	0.00
07/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.66	102.6600	102.6600	102.6600	0.00
07/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.94	95.9400	95.9400	95.9400	0.00
07/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.95	101.9500	101.9500	101.9500	0.00
07/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.37	97.3700	97.3700	97.3700	0.00
07/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.64	93.6600	93.6400	93.6600	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
07/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.60	90.6000	90.6000	90.6000	0.00
07/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.31	89.3100	89.3100	89.3100	0.00
07/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.47	91.4700	91.4700	91.4700	0.00
07/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.29	95.2900	95.2900	95.2900	0.00
07/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.83	93.8300	93.8300	93.8300	0.00
07/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.91	95.9100	95.9100	95.9100	0.00
07/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.38	101.3900	101.3800	101.3900	0.00
07/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.73	101.7400	101.7300	101.7400	0.00
07/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.19	95.1900	95.1900	95.1900	0.00
07/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.44	102.4400	102.4400	102.4400	0.00
07/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.96	95.9500	95.9600	95.9500	0.00
07/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/03/2019	R023 On 02-May-19			Bond Future	7.81	101.1795	7.8117	101.1795	66,540.00
07/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2131	2	2131	2	0.00
07/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2101	2	2101	2	0.00
07/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2071	2	2071	2	0.00
07/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	57	0	57	0	0.00
07/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	59	0	59	0	0.00
07/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	55	0	55	0	0.00
07/03/2019	R023 On 01-August-19			Bond Future	7.82	103.0867	7.8211	103.0867	0.00
07/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3478	3	3478	3	0.00
07/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3530	3	3530	3	0.00
07/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3504	3	3504	3	0.00
07/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	152	0	152	0	0.00
07/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	148	0	148	0	0.00
07/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	155	0	155	0	0.00
07/03/2019	R023 On 07-November-19			Bond Future	7.82	101.3219	7.8154	101.3219	0.00
07/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1392	1	1392	1	0.00
07/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1410	1	1410	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
07/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1429	1	1429	1	0.00
07/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	903	1	903	1	0.00
07/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	913	1	913	1	0.00
07/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	923	1	923	1	0.00
07/03/2019	R035 On 02-May-19			Bond Future	9.59	95.5084	9.5935	95.5084	80,181.00
07/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2303	2	2303	2	0.00
07/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2350	2	2350	2	0.00
07/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2256	2	2256	2	0.00
07/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1212	1	1212	1	0.00
07/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1155	1	1155	1	0.00
07/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1184	1	1184	1	0.00
07/03/2019	R035 On 01-August-19			Bond Future	9.65	97.3088	9.6512	97.3088	0.00
07/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5512	5	5512	5	0.00
07/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5458	5	5458	5	0.00
07/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5404	5	5404	5	0.00
07/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1203	1	1203	1	0.00
07/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1220	1	1220	1	0.00
07/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1186	1	1186	1	0.00
07/03/2019	R035 On 07-November-19			Bond Future	9.71	94.8511	9.7098	94.8511	0.00
07/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4193	4	4193	4	0.00
07/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4236	4	4236	4	0.00
07/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4278	4	4278	4	0.00
07/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3002	3	3002	3	0.00
07/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	2941	3	2941	3	0.00
07/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	2971	3	2971	3	0.00
07/03/2019	R186 On 02-May-19			Bond Future	8.69	113.7900	8.6875	113.7900	89,025.00
07/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2401	2	2401	2	0.00
07/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	1008	1	1008	1	3,250.00
07/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2357	2	2357	2	0.00
07/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	6025	6	6025	6	0.00
07/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7713	8	7713	8	0.00
07/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2313	2	2313	2	0.00
07/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3685	4	3685	4	200.00
07/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7133	7	7133	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3436	3	3436	3	3,250.00
07/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1858	2	1858	2	0.00
07/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2270	2	2270	2	7,000.00
07/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7450	7	7450	7	0.00
07/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	925	1	925	1	90.00
07/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	637	1	637	1	7,000.00
07/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1485	1	1485	1	7,500.00
07/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2490	2	2490	2	0.00
07/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1155	1	1155	1	200.00
07/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3191	3	3191	3	90.00
07/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1321	1	1321	1	0.00
07/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	181	0	181	0	0.00
07/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1083	1	1083	1	0.00
07/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	399	0	399	0	3,250.00
07/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	626	1	626	1	4,250.00
07/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	464	0	464	0	7,500.00
07/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1740	2	1740	2	0.00
07/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	831	1	831	1	0.00
07/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	250	0	250	0	0.00
07/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	39	0	39	0	7,000.00
07/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	11	0	11	0	3,250.00
07/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	8	0	8	0	200.00
07/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	437	0	437	0	0.00
07/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	14	0	14	0	90.00
07/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	212	0	212	0	0.00
07/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1228	1	1228	1	0.00
07/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	450	0	450	0	0.00
07/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	424	0	424	0	0.00
07/03/2019	R186 On 01-August-19			Bond Future	8.74	110.6352	8.7380	110.6352	10.00
07/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2971	3	2971	3	6,000.00
07/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	841	1	841	1	6,000.00
07/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4941	5	4941	5	0.00
07/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	5031	5	5031	5	0.00
07/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7513	7	7513	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4986	5	4986	5	0.00
07/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	607	1	607	1	0.00
07/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	599	1	599	1	0.00
07/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	227	0	227	0	6,000.00
07/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	616	1	616	1	0.00
07/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1218	1	1218	1	0.00
07/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3364	3	3364	3	0.00
07/03/2019	R186 On 07-November-19			Bond Future	8.78	112.9653	8.7804	112.9653	0.00
07/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2928	3	2928	3	0.00
07/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2962	3	2962	3	0.00
07/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2995	3	2995	3	0.00
07/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2033	2	2033	2	0.00
07/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2012	2	2012	2	0.00
07/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2054	2	2054	2	0.00
07/03/2019	R197 On 02-May-19			Bond Future	302.39	302.4434	302.3899	302.4434	2,350.00
07/03/2019	R197 On 01-August-19			Bond Future	300.61	300.6625	300.6073	300.6625	0.00
07/03/2019	R197 On 07-November-19			Bond Future	307.01	307.0689	307.0119	307.0689	0.00
07/03/2019	R202 On 02-May-19			Bond Future	234.48	234.5231	234.4835	234.5231	8,666.00
07/03/2019	R202 On 01-August-19			Bond Future	234.95	234.9879	234.9469	234.9879	0.00
07/03/2019	R202 On 07-November-19			Bond Future	239.95	239.9946	239.9522	239.9946	0.00
07/03/2019	R207 On 02-May-19			Bond Future	6.37	102.7920	6.3705	102.7920	6,025.00
07/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	826	1	826	1	0.00
07/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	839	1	839	1	0.00
07/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	832	1	832	1	0.00
07/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
07/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
07/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
07/03/2019	R207 On 01-August-19			Bond Future	5.60	101.0883	5.6014	101.0883	0.00
07/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	751	1	751	1	0.00
07/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	756	1	756	1	0.00
07/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	760	1	760	1	0.00
07/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
07/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	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
07/03/2019	R207 On 07-November-19			Bond Future	2.12	103.2172	2.1241	103.2172	0.00
07/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	29	0	29	0	0.00
07/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	30	0	30	0	0.00
07/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	28	0	28	0	0.00
07/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	40	0	40	0	0.00
07/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	39	0	39	0	0.00
07/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	38	0	38	0	0.00
07/03/2019	R208 On 02-May-19			Bond Future	7.05	100.1976	7.0493	100.1976	14,463.00
07/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1677	2	1677	2	0.00
07/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1711	2	1711	2	0.00
07/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1694	2	1694	2	0.00
07/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	3	0	3	0	0.00
07/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	3	0	3	0	0.00
07/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	3	0	3	0	0.00
07/03/2019	R208 On 01-August-19			Bond Future	6.95	102.0865	6.9528	102.0865	0.00
07/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1867	2	1867	2	0.00
07/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1853	2	1853	2	0.00
07/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1838	2	1838	2	0.00
07/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	26	0	26	0	0.00
07/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	24	0	24	0	0.00
07/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	25	0	25	0	0.00
07/03/2019	R208 On 07-November-19			Bond Future	6.75	100.8300	6.7527	100.8300	0.00
07/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	415	0	415	0	0.00
07/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	407	0	407	0	0.00
07/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	398	0	398	0	0.00
07/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	306	0	306	0	0.00
07/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	311	0	311	0	0.00
07/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	301	0	301	0	0.00
07/03/2019	R209 On 02-May-19			Bond Future	9.55	72.9991	9.5454	72.9991	102,067.00
07/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1959	2	1959	2	0.00
07/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	6036	6	6036	6	0.00
07/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7176	7	7176	7	0.00
07/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1999	2	1999	2	0.00
07/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	844	1	844	1	760.00

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07/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	3129	3	3129	3	760.00
07/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1919	2	1919	2	0.00
07/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1040	1	1040	1	0.00
07/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2149	2	2149	2	0.00
07/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	122	0	122	0	11,560.00
07/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	56	0	56	0	760.00
07/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	532	1	532	1	0.00
07/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1015	1	1015	1	0.00
07/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	990	1	990	1	0.00
07/03/2019	R209 On 01-August-19			Bond Future	9.60	74.3753	9.5969	74.3753	0.00
07/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4646	4	4646	4	0.00
07/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1510	1	1510	1	7,560.00
07/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4737	5	4737	5	0.00
07/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	6103	6	6103	6	0.00
07/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3153	3	3153	3	7,560.00
07/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4691	5	4691	5	0.00
07/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	775	1	775	1	7,560.00
07/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3486	4	3486	4	0.00
07/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1845	2	1845	2	0.00
07/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1148	1	1148	1	0.00
07/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1163	1	1163	1	0.00
07/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1133	1	1133	1	0.00
07/03/2019	R209 On 07-November-19			Bond Future	9.65	72.7877	9.6462	72.7877	0.00
07/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3600	3	3600	3	0.00
07/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3673	4	3673	4	0.00
07/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3636	4	3636	4	0.00
07/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2590	3	2590	3	0.00
07/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2563	3	2563	3	0.00
07/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2617	3	2617	3	0.00
07/03/2019	R210 On 02-May-19			Bond Future	185.85	185.8862	185.8542	185.8862	1,948.00
07/03/2019	R210 On 01-August-19			Bond Future	189.40	189.4357	189.4026	189.4357	0.00
07/03/2019	R210 On 07-November-19			Bond Future	190.80	190.8334	190.7992	190.8334	0.00
07/03/2019	R212 On 02-May-19			Bond Future	157.51	157.5403	157.5125	157.5403	4,973.00
07/03/2019	R212 On 01-August-19			Bond Future	158.30	158.3283	158.2996	158.3283	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
07/03/2019	R212 On 07-November-19			Bond Future	161.67	161.7018	161.6723	161.7018	0.00
07/03/2019	R213 On 02-May-19			Bond Future	9.32	84.7246	9.3217	84.7246	27,698.00
07/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1962	2	1962	2	0.00
07/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1923	2	1923	2	0.00
07/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1883	2	1883	2	0.00
07/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	876	1	876	1	0.00
07/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	898	1	898	1	0.00
07/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	854	1	854	1	0.00
07/03/2019	R213 On 01-August-19			Bond Future	9.38	86.3217	9.3756	86.3217	0.00
07/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4557	4	4557	4	0.00
07/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4602	5	4602	5	0.00
07/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4647	5	4647	5	0.00
07/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	908	1	908	1	0.00
07/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	934	1	934	1	0.00
07/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	921	1	921	1	0.00
07/03/2019	R213 On 07-November-19			Bond Future	9.43	84.5847	9.4300	84.5847	0.00
07/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3332	3	3332	3	0.00
07/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3368	3	3368	3	0.00
07/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3403	3	3403	3	0.00
07/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2378	2	2378	2	0.00
07/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2427	2	2427	2	0.00
07/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2403	2	2403	2	0.00
07/03/2019	R214 On 02-May-19			Bond Future	9.73	71.9186	9.7297	71.9186	21,863.00
07/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	2046	2	2046	2	0.00
07/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1963	2	1963	2	0.00
07/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	2004	2	2004	2	0.00
07/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1118	1	1118	1	0.00
07/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1092	1	1092	1	0.00
07/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1144	1	1144	1	0.00
07/03/2019	R214 On 01-August-19			Bond Future	9.78	73.2743	9.7817	73.2743	0.00
07/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4807	5	4807	5	0.00
07/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4853	5	4853	5	0.00
07/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4760	5	4760	5	0.00
07/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1241	1	1241	1	0.00

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07/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1225	1	1225	1	0.00
07/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1209	1	1209	1	0.00
07/03/2019	R214 On 07-November-19			Bond Future	9.83	71.5165	9.8344	71.5165	0.00
07/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3939	4	3939	4	0.00
07/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3901	4	3901	4	0.00
07/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3978	4	3978	4	0.00
07/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2798	3	2798	3	0.00
07/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2771	3	2771	3	0.00
07/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2744	3	2744	3	0.00
07/03/2019	R248 On 02-May-19			Bond Future	9.72	91.9028	9.7244	91.9028	104,657.00
07/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2758	3	2758	3	0.00
07/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2703	3	2703	3	0.00
07/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2813	3	2813	3	0.00
07/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1261	1	1261	1	0.00
07/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1199	1	1199	1	0.00
07/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1229	1	1229	1	0.00
07/03/2019	R248 On 01-August-19			Bond Future	9.78	93.6352	9.7760	93.6352	100.00
07/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6288	6	6288	6	0.00
07/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6228	6	6228	6	0.00
07/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	6168	6	6168	6	0.00
07/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1441	2	1441	2	0.00
07/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1461	2	1461	2	0.00
07/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1422	2	1422	2	0.00
07/03/2019	R248 On 07-November-19			Bond Future	9.83	91.1636	9.8282	91.1636	0.00
07/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	5072	5	5072	5	0.00
07/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	5022	5	5022	5	0.00
07/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4972	5	4972	5	0.00
07/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3388	4	3388	4	0.00
07/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3422	4	3422	4	0.00
07/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3354	4	3354	4	0.00