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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	2025 On 02-May-19			Bond Future	135.78	135.7590	135.7789	135.7590	0.00
02/05/2019	2025 On 01-August-19			Bond Future	136.84	136.8249	136.8448	136.8249	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	2025 On 07-November-19			Bond Future	139.68	139.6627	139.6825	139.6627	0.00
02/05/2019	2025 On 06-February-20			Bond Future	140.98	140.9593	140.9794	140.9593	0.00
02/05/2019	2029 On 02-May-19			Bond Future	102.84	102.8199	102.8353	102.8199	0.00
02/05/2019	2029 On 01-August-19			Bond Future	104.73	104.7147	104.7300	104.7147	3,930.00
02/05/2019	2029 On 07-November-19			Bond Future	105.81	105.7951	105.8104	105.7951	0.00
02/05/2019	2029 On 06-February-20			Bond Future	107.91	107.8908	107.9062	107.8908	0.00
02/05/2019	2030 On 02-May-19			Bond Future	9.13	94.5282	9.1300	94.5282	0.00
02/05/2019	2030 On 02-May-19	9.39	Call	Bond Future	1646	2	1646	2	0.00
02/05/2019	2030 On 02-May-19	10.20	Call	Bond Future	6528	7	6528	7	0.00
02/05/2019	2030 On 02-May-19	9.41	Call	Bond Future	1771	2	1771	2	0.00
02/05/2019	2030 On 02-May-19	8.90	Call	Bond Future	0	0	0	0	0.00
02/05/2019	2030 On 02-May-19	9.40	Call	Bond Future	1708	2	1708	2	0.00
02/05/2019	2030 On 02-May-19	9.40	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2030 On 02-May-19	9.41	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2030 On 02-May-19	8.90	Put	Bond Future	1489	1	1489	1	0.00
02/05/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2030 On 02-May-19	9.39	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2030 On 01-August-19			Bond Future	9.26	92.2418	9.2596	92.2418	45,248.00
02/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	89	0	89	0	2,025.00
02/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3339	4	3339	4	0.00
02/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1505	2	1505	2	5,400.00
02/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3293	4	3293	4	0.00
02/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	331	0	331	0	5,400.00
02/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1297	2	1297	2	2,025.00
02/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4442	5	4442	5	0.00
02/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4393	5	4393	5	0.00
02/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	467	1	467	1	0.00
02/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1665	2	1665	2	0.00
02/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4343	5	4343	5	0.00
02/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	438	0	438	0	0.00
02/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1600	1	1600	1	0.00
02/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3594	3	3594	3	0.00
02/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	457	0	457	0	0.00
02/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	717	1	717	1	4,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	447	0	447	0	0.00
02/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	4114	4	4114	4	0.00
02/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1985	2	1985	2	0.00
02/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	702	1	702	1	5,400.00
02/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1753	2	1753	2	0.00
02/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	6012	6	6012	6	0.00
02/05/2019	2030 On 07-November-19			Bond Future	9.32	94.1318	9.3180	94.1318	0.00
02/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	2956	3	2956	3	0.00
02/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	667	1	667	1	5,500.00
02/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1749	2	1749	2	5,500.00
02/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4062	4	4062	4	0.00
02/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	2992	3	2992	3	0.00
02/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	2920	3	2920	3	0.00
02/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1995	2	1995	2	0.00
02/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	3097	3	3097	3	0.00
02/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1970	2	1970	2	0.00
02/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	5210	5	5210	5	0.00
02/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1406	1	1406	1	5,500.00
02/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1946	2	1946	2	0.00
02/05/2019	2030 On 06-February-20			Bond Future	9.37	91.9657	9.3679	91.9657	0.00
02/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2328	3	2328	3	0.00
02/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2385	3	2385	3	0.00
02/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2357	3	2357	3	0.00
02/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3713	4	3713	4	0.00
02/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3647	4	3647	4	0.00
02/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3680	4	3680	4	0.00
02/05/2019	2032 On 02-May-19			Bond Future	9.37	92.6337	9.3700	92.6337	0.00
02/05/2019	2032 On 02-May-19	9.61	Call	Bond Future	1651	2	1651	2	0.00
02/05/2019	2032 On 02-May-19	9.63	Call	Bond Future	1787	2	1787	2	0.00
02/05/2019	2032 On 02-May-19	9.62	Call	Bond Future	1719	2	1719	2	0.00
02/05/2019	2032 On 02-May-19	9.61	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2032 On 02-May-19	9.63	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2032 On 02-May-19	9.62	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2032 On 01-August-19			Bond Future	9.50	94.3177	9.4974	94.3177	41,085.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4596	5	4596	5	0.00
02/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4544	5	4544	5	0.00
02/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4491	5	4491	5	0.00
02/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	576	0	576	0	0.00
02/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	554	0	554	0	0.00
02/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	565	0	565	0	0.00
02/05/2019	2032 On 07-November-19			Bond Future	9.56	92.0876	9.5614	92.0876	0.00
02/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3258	4	3258	4	0.00
02/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3219	4	3219	4	0.00
02/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3181	4	3181	4	0.00
02/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2232	2	2232	2	0.00
02/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2259	2	2259	2	0.00
02/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2204	2	2204	2	0.00
02/05/2019	2032 On 06-February-20			Bond Future	9.62	93.8912	9.6155	93.8912	0.00
02/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2640	3	2640	3	0.00
02/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2671	3	2671	3	0.00
02/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2610	3	2610	3	0.00
02/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	4182	4	4182	4	0.00
02/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	4145	4	4145	4	0.00
02/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	4108	4	4108	4	0.00
02/05/2019	2033 On 02-May-19			Bond Future	105.84	105.8212	105.8370	105.8212	0.00
02/05/2019	2033 On 01-August-19			Bond Future	107.53	107.7712	107.5312	107.7712	6,090.00
02/05/2019	2033 On 07-November-19			Bond Future	108.59	108.8402	108.5950	108.8402	0.00
02/05/2019	2033 On 06-February-20			Bond Future	110.75	110.9960	110.7459	110.9960	0.00
02/05/2019	2037 On 02-May-19			Bond Future	9.70	92.3126	9.6950	92.3126	0.00
02/05/2019	2037 On 02-May-19	9.80	Call	Bond Future	808	1	808	1	0.00
02/05/2019	2037 On 02-May-19	9.79	Call	Bond Future	731	1	731	1	0.00
02/05/2019	2037 On 02-May-19	9.81	Call	Bond Future	884	1	884	1	0.00
02/05/2019	2037 On 02-May-19	9.79	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2037 On 02-May-19	9.80	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2037 On 02-May-19	9.81	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2037 On 01-August-19			Bond Future	9.85	89.7357	9.8481	89.7357	46,485.00
02/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4177	5	4177	5	0.00
02/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4286	5	4286	5	0.00

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02/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4231	5	4231	5	0.00
02/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	914	1	914	1	0.00
02/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	897	1	897	1	0.00
02/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	931	1	931	1	0.00
02/05/2019	2037 On 07-November-19			Bond Future	9.91	91.5744	9.9128	91.5744	0.00
02/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3219	4	3219	4	0.00
02/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3300	4	3300	4	0.00
02/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3259	4	3259	4	0.00
02/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2908	3	2908	3	0.00
02/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2875	3	2875	3	0.00
02/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2942	3	2942	3	0.00
02/05/2019	2037 On 06-February-20			Bond Future	9.97	89.1077	9.9698	89.1077	0.00
02/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2854	3	2854	3	0.00
02/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2821	3	2821	3	0.00
02/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2788	3	2788	3	0.00
02/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	5072	5	5072	5	0.00
02/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	5116	5	5116	5	0.00
02/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	5028	5	5028	5	0.00
02/05/2019	2038 On 02-May-19			Bond Future	124.63	124.6065	124.6258	124.6065	0.00
02/05/2019	2038 On 01-August-19			Bond Future	125.40	125.2875	125.4006	125.2875	11,535.00
02/05/2019	2038 On 07-November-19			Bond Future	128.00	127.8860	128.0011	127.8860	0.00
02/05/2019	2038 On 06-February-20			Bond Future	128.88	128.7658	128.8831	128.7658	0.00
02/05/2019	2040 On 02-May-19			Bond Future	9.78	95.5625	9.7800	95.5625	0.00
02/05/2019	2040 On 02-May-19	9.90	Call	Bond Future	991	1	991	1	0.00
02/05/2019	2040 On 02-May-19	10.20	Call	Bond Future	3396	3	3396	3	0.00
02/05/2019	2040 On 02-May-19	9.89	Call	Bond Future	909	1	909	1	0.00
02/05/2019	2040 On 02-May-19	9.60	Call	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 02-May-19	9.88	Call	Bond Future	827	1	827	1	0.00
02/05/2019	2040 On 02-May-19	10.15	Call	Bond Future	3003	3	3003	3	0.00
02/05/2019	2040 On 02-May-19	9.65	Call	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 02-May-19	10.15	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 02-May-19	9.65	Put	Bond Future	1093	1	1093	1	0.00
02/05/2019	2040 On 02-May-19	9.89	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 02-May-19	9.88	Put	Bond Future	0	0	0	0	0.00

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02/05/2019	2040 On 02-May-19	9.90	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 02-May-19	9.60	Put	Bond Future	1519	1	1519	1	0.00
02/05/2019	2040 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2040 On 01-August-19			Bond Future	9.92	92.7943	9.9173	92.7943	28,625.00
02/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4516	5	4516	5	0.00
02/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4574	5	4574	5	0.00
02/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4632	5	4632	5	0.00
02/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	986	1	986	1	0.00
02/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	1023	1	1023	1	0.00
02/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	1004	1	1004	1	0.00
02/05/2019	2040 On 07-November-19			Bond Future	9.98	94.6956	9.9815	94.6956	0.00
02/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3451	4	3451	4	0.00
02/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3495	4	3495	4	0.00
02/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3538	4	3538	4	0.00
02/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2991	3	2991	3	0.00
02/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	3063	3	3063	3	0.00
02/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	3027	3	3027	3	0.00
02/05/2019	2040 On 06-February-20			Bond Future	10.04	92.0395	10.0381	92.0395	0.00
02/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	2981	3	2981	3	0.00
02/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3053	4	3053	4	0.00
02/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3017	4	3017	4	0.00
02/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5353	5	5353	5	0.00
02/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5306	5	5306	5	0.00
02/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5400	5	5400	5	0.00
02/05/2019	2044 On 02-May-19			Bond Future	9.80	92.6636	9.8000	92.6636	0.00
02/05/2019	2044 On 02-May-19	9.90	Call	Bond Future	843	1	843	1	0.00
02/05/2019	2044 On 02-May-19	9.91	Call	Bond Future	926	1	926	1	0.00
02/05/2019	2044 On 02-May-19	9.92	Call	Bond Future	1010	1	1010	1	0.00
02/05/2019	2044 On 02-May-19	9.91	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2044 On 02-May-19	9.92	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2044 On 02-May-19	9.90	Put	Bond Future	0	0	0	0	0.00
02/05/2019	2044 On 01-August-19			Bond Future	9.93	89.9679	9.9343	89.9679	38,202.00
02/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4676	5	4676	5	0.00
02/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5517	6	5517	6	0.00

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02/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	591	0	591	0	228.00
02/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	1986	2	1986	2	100.00
02/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4735	5	4735	5	0.00
02/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	533	1	533	1	100.00
02/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1536	0	1536	0	228.00
02/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	3985	0	3985	0	0.00
02/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4617	5	4617	5	0.00
02/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	1043	1	1043	1	0.00
02/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	1270	0	1270	0	228.00
02/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5522	5	5522	5	0.00
02/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	794	1	794	1	100.00
02/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	5307	0	5307	0	0.00
02/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	3173	0	3173	0	0.00
02/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	1006	1	1006	1	0.00
02/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2606	2	2606	2	0.00
02/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	1024	1	1024	1	0.00
02/05/2019	2044 On 07-November-19			Bond Future	10.00	91.8113	9.9957	91.8113	0.00
02/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3597	4	3597	4	0.00
02/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	5905	0	5905	0	0.00
02/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3642	4	3642	4	0.00
02/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	763	0	763	0	328.00
02/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2310	0	2310	0	328.00
02/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3553	4	3553	4	0.00
02/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	3109	3	3109	3	0.00
02/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7809	0	7809	0	0.00
02/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4451	0	4451	0	0.00
02/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	3036	3	3036	3	0.00
02/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	3072	3	3072	3	0.00
02/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1771	0	1771	0	328.00
02/05/2019	2044 On 06-February-20			Bond Future	10.05	89.2240	10.0498	89.2240	0.00
02/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3122	4	3122	4	0.00
02/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1118	0	1118	0	328.00
02/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3012	0	3012	0	328.00
02/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3086	4	3086	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
02/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7794	0	7794	0	0.00
02/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3159	4	3159	4	0.00
02/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5492	5	5492	5	0.00
02/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5395	5	5395	5	0.00
02/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	2183	0	2183	0	328.00
02/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5443	5	5443	5	0.00
02/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5589	0	5589	0	0.00
02/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9523	0	9523	0	0.00
02/05/2019	2046 On 02-May-19			Bond Future	117.77	117.5299	117.7701	117.5299	0.00
02/05/2019	2046 On 01-August-19			Bond Future	119.71	119.6957	119.7140	119.6957	12,658.00
02/05/2019	2046 On 07-November-19			Bond Future	120.48	120.4636	120.4820	120.4636	0.00
02/05/2019	2046 On 06-February-20			Bond Future	122.87	122.8498	122.8684	122.8498	0.00
02/05/2019	2050 On 02-May-19			Bond Future	123.75	123.7330	123.7524	123.7330	0.00
02/05/2019	2050 On 01-August-19			Bond Future	124.24	124.2222	124.2415	124.2222	10,887.00
02/05/2019	2050 On 07-November-19			Bond Future	126.82	126.7985	126.8180	126.7985	0.00
02/05/2019	2050 On 06-February-20			Bond Future	127.49	127.4736	127.4932	127.4736	0.00
02/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	AL37 On 02-May-19			Index Future	632.63	632.6990	632.6260	632.6990	0.00
02/05/2019	AL37 On 01-August-19			Index Future	643.35	644.2040	643.3500	644.2040	0.00
02/05/2019	AL37 On 07-November-19			Index Future	656.52	657.3980	656.5240	657.3980	0.00
02/05/2019	AL37 On 06-February-20			Index Future	669.38	670.2680	669.3750	670.2680	0.00
02/05/2019	AL7T On 02-May-19			Index Future	733.37	733.6990	733.3690	733.6990	0.00
02/05/2019	AL7T On 01-August-19			Index Future	744.10	747.0400	744.1040	747.0400	0.00
02/05/2019	AL7T On 07-November-19			Index Future	759.34	762.3410	759.3410	762.3410	0.00
02/05/2019	AL7T On 06-February-20			Index Future	774.21	777.2660	774.2050	777.2660	0.00
02/05/2019	ALBI On 02-May-19			Index Future	662.02	662.4740	662.0230	662.4740	0.00
02/05/2019	ALBI On 01-August-19			Index Future	671.04	674.5190	671.0410	674.5190	975.00
02/05/2019	ALBI On 07-November-19			Index Future	684.78	688.3350	684.7810	688.3350	0.00
02/05/2019	ALBI On 06-February-20			Index Future	698.19	701.8110	698.1860	701.8110	0.00
02/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2019	ES33 On 02-May-19			Bond Future	10.86	76.9808	10.8550	76.9808	0.00
02/05/2019	ES33 On 01-August-19			Bond Future	11.03	78.3802	11.0320	78.3802	350.00
02/05/2019	ES33 On 07-November-19			Bond Future	11.15	76.1905	11.1481	76.1905	0.00
02/05/2019	ES33 On 06-February-20			Bond Future	11.26	77.6827	11.2553	77.6827	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
02/05/2019	ES42 On 02-May-19			Bond Future	11.13	78.6647	11.1300	78.6647	0.00
02/05/2019	ES42 On 01-August-19			Bond Future	11.30	80.0948	11.3049	80.0948	4,919.00
02/05/2019	ES42 On 07-November-19			Bond Future	11.42	77.4693	11.4193	77.4693	0.00
02/05/2019	ES42 On 06-February-20			Bond Future	11.52	78.9869	11.5208	78.9869	0.00
02/05/2019	GOVI On 02-May-19			GOVI	655.42	655.8830	655.4170	655.8830	0.00
02/05/2019	GOVI On 02-May-19	647.88	Call	GOVI	75370	8	75370	8	0.00
02/05/2019	GOVI On 02-May-19	647.87	Call	GOVI	75470	8	75470	8	0.00
02/05/2019	GOVI On 02-May-19	647.86	Call	GOVI	75570	8	75570	8	0.00
02/05/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 01-August-19			GOVI	664.19	667.8090	664.1930	667.8090	444.00
02/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	255030	29	255030	29	0.00
02/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	255130	29	255130	29	0.00
02/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	255230	29	255230	29	0.00
02/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 07-November-19			GOVI	677.79	681.4870	677.7940	681.4870	0.00
02/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	48940	9	48940	9	0.00
02/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	48840	9	48840	9	0.00
02/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	48740	9	48740	9	0.00
02/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 06-February-20			GOVI	691.06	694.8290	691.0610	694.8290	0.00
02/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
02/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	120690	8	120690	8	0.00
02/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	120890	8	120890	8	0.00
02/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	120790	8	120790	8	0.00
02/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2019	IGOV On 02-May-19			Index Future	261.82	261.7330	261.8240	261.7330	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
02/05/2019	IGOV On 01-August-19			Index Future	266.86	266.5580	266.8630	266.5580	815.00
02/05/2019	IGOV On 07-November-19			Index Future	272.40	272.0860	272.3960	272.0860	219.00
02/05/2019	IGOV On 06-February-20			Index Future	277.79	277.4750	277.7910	277.4750	0.00
02/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
02/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
02/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
02/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
02/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
02/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
02/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3100	102.3300	102.3100	0.00
02/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.2500	99.2800	99.2500	0.00
02/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.03	96.0000	96.0300	96.0000	0.00
02/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.17	95.1300	95.1700	95.1300	0.00
02/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.25	94.2200	94.2500	94.2200	0.00
02/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.31	94.2800	94.3100	94.2800	0.00
02/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.42	96.3800	96.4200	96.3800	51.00
02/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.48	96.4200	96.4800	96.4200	0.00
02/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.58	97.5200	97.5800	97.5200	0.00
02/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.45	101.3800	101.4500	101.3800	0.00
02/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.65	102.5600	102.6500	102.5600	0.00
02/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.94	95.8300	95.9400	95.8300	0.00
02/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.95	101.8400	101.9500	101.8400	0.00
02/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.38	97.2500	97.3800	97.2500	0.00
02/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.68	93.4900	93.6800	93.4900	0.00
02/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.63	90.4400	90.6300	90.4400	0.00
02/05/2019	IS10 On 15-June-26			Interest Rate Swap	89.33	89.1400	89.3300	89.1400	0.00
02/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.48	91.2800	91.4800	91.2800	0.00
02/05/2019	IS10 On 21-December-26			Interest Rate Swap	95.29	95.0800	95.2900	95.0800	0.00
02/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.83	93.6100	93.8300	93.6100	0.00
02/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.92	95.6800	95.9200	95.6800	0.00
02/05/2019	IS10 On 20-September-27			Interest Rate Swap	101.42	101.1700	101.4200	101.1700	0.00
02/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.79	101.5300	101.7900	101.5300	0.00
02/05/2019	IS10 On 22-March-28			Interest Rate Swap	95.25	94.9800	95.2500	94.9800	0.00
02/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.51	102.2300	102.5100	102.2300	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
02/05/2019	IS10 On 19-September-28			Interest Rate Swap	96.01	95.7300	96.0100	95.7300	0.00
02/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
02/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/05/2019	R023 On 02-May-19			Bond Future	7.71	101.5601	7.7100	101.5601	0.00
02/05/2019	R023 On 02-May-19	8.46	Call	Bond Future	2406	2	2406	2	0.00
02/05/2019	R023 On 02-May-19	8.45	Call	Bond Future	2375	2	2375	2	0.00
02/05/2019	R023 On 02-May-19	8.44	Call	Bond Future	2343	2	2343	2	0.00
02/05/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R023 On 01-August-19			Bond Future	7.76	103.4063	7.7604	103.4063	57,458.00
02/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3533	4	3533	4	0.00
02/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3590	4	3590	4	0.00
02/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3562	4	3562	4	0.00
02/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	24	0	24	0	0.00
02/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	23	0	23	0	0.00
02/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	25	0	25	0	0.00
02/05/2019	R023 On 07-November-19			Bond Future	7.77	101.5906	7.7693	101.5906	0.00
02/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1268	1	1268	1	0.00
02/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1287	1	1287	1	0.00
02/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1306	1	1306	1	0.00
02/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	648	1	648	1	0.00
02/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	658	1	658	1	0.00
02/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	667	1	667	1	0.00
02/05/2019	R023 On 06-February-20			Bond Future	7.76	103.5800	7.7603	103.5800	0.00
02/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	706	1	706	1	0.00
02/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	732	1	732	1	0.00
02/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	719	1	719	1	0.00
02/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1336	1	1336	1	0.00
02/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1322	1	1322	1	0.00
02/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1350	1	1350	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
02/05/2019	R035 On 02-May-19			Bond Future	9.60	95.8489	9.6000	95.8489	0.00
02/05/2019	R035 On 02-May-19	9.74	Call	Bond Future	1070	1	1070	1	0.00
02/05/2019	R035 On 02-May-19	9.75	Call	Bond Future	1145	1	1145	1	0.00
02/05/2019	R035 On 02-May-19	9.73	Call	Bond Future	994	1	994	1	0.00
02/05/2019	R035 On 02-May-19	9.73	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R035 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R035 On 02-May-19	9.74	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R035 On 01-August-19			Bond Future	9.73	97.5913	9.7284	97.5913	55,268.00
02/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4506	5	4506	5	0.00
02/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4450	5	4450	5	0.00
02/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4394	5	4394	5	0.00
02/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	779	1	779	1	0.00
02/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	794	1	794	1	0.00
02/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	764	1	764	1	0.00
02/05/2019	R035 On 07-November-19			Bond Future	9.80	95.0855	9.7969	95.0855	0.00
02/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3285	4	3285	4	0.00
02/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3326	4	3326	4	0.00
02/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3367	4	3367	4	0.00
02/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2744	3	2744	3	0.00
02/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2679	2	2679	2	0.00
02/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2712	2	2712	2	0.00
02/05/2019	R035 On 06-February-20			Bond Future	9.86	96.9477	9.8580	96.9477	0.00
02/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2904	3	2904	3	0.00
02/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2871	3	2871	3	0.00
02/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2837	3	2837	3	0.00
02/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4831	5	4831	5	0.00
02/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4747	5	4747	5	0.00
02/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4789	5	4789	5	0.00
02/05/2019	R186 On 02-May-19			Bond Future	8.55	114.7464	8.5450	114.7464	0.00
02/05/2019	R186 On 02-May-19	9.03	Call	Bond Future	2814	3	2814	3	0.00
02/05/2019	R186 On 02-May-19	8.65	Call	Bond Future	617	1	617	1	0.00
02/05/2019	R186 On 02-May-19	9.02	Call	Bond Future	2757	3	2757	3	0.00
02/05/2019	R186 On 02-May-19	10.07	Call	Bond Future	8542	9	8542	9	0.00
02/05/2019	R186 On 02-May-19	9.75	Call	Bond Future	6823	7	6823	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
02/05/2019	R186 On 02-May-19	8.80	Call	Bond Future	1491	2	1491	2	0.00
02/05/2019	R186 On 02-May-19	9.05	Call	Bond Future	2928	3	2928	3	0.00
02/05/2019	R186 On 02-May-19	9.00	Call	Bond Future	2643	3	2643	3	0.00
02/05/2019	R186 On 02-May-19	10.02	Call	Bond Future	8276	8	8276	8	0.00
02/05/2019	R186 On 02-May-19	8.70	Call	Bond Future	910	1	910	1	0.00
02/05/2019	R186 On 02-May-19	9.20	Call	Bond Future	3779	4	3779	4	0.00
02/05/2019	R186 On 02-May-19	8.62	Call	Bond Future	441	1	441	1	0.00
02/05/2019	R186 On 02-May-19	8.50	Call	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.01	Call	Bond Future	2700	3	2700	3	0.00
02/05/2019	R186 On 02-May-19	9.30	Call	Bond Future	4341	4	4341	4	0.00
02/05/2019	R186 On 02-May-19	9.96	Call	Bond Future	7956	8	7956	8	0.00
02/05/2019	R186 On 02-May-19	9.25	Call	Bond Future	4060	4	4060	4	0.00
02/05/2019	R186 On 02-May-19	8.90	Call	Bond Future	2069	2	2069	2	0.00
02/05/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.02	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	8.50	Put	Bond Future	266	0	266	0	0.00
02/05/2019	R186 On 02-May-19	8.62	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	8.90	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	8.65	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.01	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 02-May-19	9.03	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R186 On 01-August-19			Bond Future	8.66	111.5341	8.6595	111.5341	111,716.00
02/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	2849	3	2849	3	6,000.00
02/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	592	1	592	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5001	5	5001	5	0.00
02/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	738	1	738	1	0.00
02/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5096	5	5096	5	0.00
02/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1551	2	1551	2	0.00
02/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3590	4	3590	4	0.00
02/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5049	5	5049	5	0.00
02/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	7771	8	7771	8	0.00
02/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	2348	2	2348	2	0.00
02/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	1320	1	1320	1	6,200.00
02/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	217	0	217	0	0.00
02/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	223	0	223	0	0.00
02/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	450	0	450	0	0.00
02/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	38	0	38	0	6,000.00
02/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	229	0	229	0	0.00
02/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	649	1	649	1	0.00
02/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2668	2	2668	2	0.00
02/05/2019	R186 On 07-November-19			Bond Future	8.71	113.8189	8.7092	113.8189	0.00
02/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2075	2	2075	2	0.00
02/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	2755	3	2755	3	0.00
02/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	863	1	863	1	5,000.00
02/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	2825	3	2825	3	0.00
02/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	2790	3	2790	3	0.00
02/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1449	1	1449	1	0.00
02/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3554	3	3554	3	0.00
02/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1469	1	1469	1	0.00
02/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1960	2	1960	2	5,000.00
02/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1489	1	1489	1	0.00
02/05/2019	R186 On 06-February-20			Bond Future	8.75	110.7395	8.7470	110.7395	0.00
02/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	1936	2	1936	2	0.00
02/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	1989	2	1989	2	0.00
02/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	1962	2	1962	2	0.00
02/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2972	3	2972	3	0.00
02/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2944	3	2944	3	0.00
02/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	3000	3	3000	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2019	R197 On 02-May-19			Bond Future	305.04	304.6346	305.0448	304.6346	0.00
02/05/2019	R197 On 01-August-19			Bond Future	303.34	302.7997	303.3411	302.7997	2,507.00
02/05/2019	R197 On 07-November-19			Bond Future	309.63	309.0797	309.6314	309.0797	0.00
02/05/2019	R197 On 06-February-20			Bond Future	308.12	307.5559	308.1182	307.5559	0.00
02/05/2019	R202 On 02-May-19			Bond Future	239.63	239.5984	239.6349	239.5984	0.00
02/05/2019	R202 On 01-August-19			Bond Future	241.34	240.0572	241.3432	240.0572	9,346.00
02/05/2019	R202 On 07-November-19			Bond Future	246.35	245.0359	246.3476	245.0359	0.00
02/05/2019	R202 On 06-February-20			Bond Future	247.17	245.8282	247.1659	245.8282	0.00
02/05/2019	R207 On 02-May-19			Bond Future	6.28	102.8812	6.2750	102.8812	0.00
02/05/2019	R207 On 02-May-19	7.61	Call	Bond Future	890	1	890	1	0.00
02/05/2019	R207 On 02-May-19	7.63	Call	Bond Future	903	1	903	1	0.00
02/05/2019	R207 On 02-May-19	7.62	Call	Bond Future	896	1	896	1	0.00
02/05/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 01-August-19			Bond Future	5.61	101.1105	5.6093	101.1105	4,891.00
02/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	748	1	748	1	0.00
02/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	752	1	752	1	0.00
02/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	756	1	756	1	0.00
02/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R207 On 07-November-19			Bond Future	2.47	103.1818	2.4661	103.1818	0.00
02/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	7	0	7	0	0.00
02/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	7	0	7	0	0.00
02/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	6	0	6	0	0.00
02/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	80	0	80	0	0.00
02/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	78	0	78	0	0.00
02/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	77	0	77	0	0.00
02/05/2019	R208 On 02-May-19			Bond Future	6.78	100.6217	6.7800	100.6217	0.00
02/05/2019	R208 On 02-May-19	8.02	Call	Bond Future	2145	2	2145	2	0.00
02/05/2019	R208 On 02-May-19	8.04	Call	Bond Future	2180	2	2180	2	0.00
02/05/2019	R208 On 02-May-19	8.03	Call	Bond Future	2163	2	2163	2	0.00
02/05/2019	R208 On 02-May-19	8.02	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
02/05/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R208 On 01-August-19			Bond Future	6.68	102.4509	6.6846	102.4509	10,859.00
02/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2255	2	2255	2	0.00
02/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2240	2	2240	2	0.00
02/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2225	2	2225	2	0.00
02/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R208 On 07-November-19			Bond Future	6.47	101.1441	6.4744	101.1441	0.00
02/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	597	1	597	1	0.00
02/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	586	1	586	1	0.00
02/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	575	1	575	1	0.00
02/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	123	0	123	0	0.00
02/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	125	0	125	0	0.00
02/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	120	0	120	0	0.00
02/05/2019	R208 On 06-February-20			Bond Future	6.14	103.1249	6.1370	103.1249	0.00
02/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	252	0	252	0	0.00
02/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	258	0	258	0	0.00
02/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	264	0	264	0	0.00
02/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	261	0	261	0	0.00
02/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	270	0	270	0	0.00
02/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	265	0	265	0	0.00
02/05/2019	R209 On 02-May-19			Bond Future	9.56	73.2360	9.5550	73.2360	0.00
02/05/2019	R209 On 02-May-19	9.69	Call	Bond Future	881	1	881	1	0.00
02/05/2019	R209 On 02-May-19	10.50	Call	Bond Future	5852	6	5852	6	0.00
02/05/2019	R209 On 02-May-19	10.71	Call	Bond Future	7057	7	7057	7	0.00
02/05/2019	R209 On 02-May-19	9.70	Call	Bond Future	946	1	946	1	0.00
02/05/2019	R209 On 02-May-19	9.95	Call	Bond Future	2534	3	2534	3	0.00
02/05/2019	R209 On 02-May-19	9.68	Call	Bond Future	816	1	816	1	0.00
02/05/2019	R209 On 02-May-19	9.35	Call	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 02-May-19	9.68	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 02-May-19	9.35	Put	Bond Future	1368	1	1368	1	0.00
02/05/2019	R209 On 02-May-19	10.50	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
02/05/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 02-May-19	9.95	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 02-May-19	9.69	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 02-May-19	9.70	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R209 On 01-August-19			Bond Future	9.68	74.5673	9.6813	74.5673	87,922.00
02/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3718	4	3718	4	0.00
02/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	766	1	766	1	7,560.00
02/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3811	4	3811	4	0.00
02/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5223	6	5223	6	0.00
02/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2223	3	2223	3	7,560.00
02/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3764	4	3764	4	0.00
02/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	443	0	443	0	7,560.00
02/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	3289	3	3289	3	0.00
02/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1463	1	1463	1	0.00
02/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	769	1	769	1	0.00
02/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	783	1	783	1	0.00
02/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	755	1	755	1	0.00
02/05/2019	R209 On 07-November-19			Bond Future	9.74	72.9416	9.7399	72.9416	0.00
02/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2791	3	2791	3	0.00
02/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2861	3	2861	3	0.00
02/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2826	3	2826	3	0.00
02/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2380	2	2380	2	0.00
02/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2352	2	2352	2	0.00
02/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2409	2	2409	2	0.00
02/05/2019	R209 On 06-February-20			Bond Future	9.79	74.3703	9.7895	74.3703	0.00
02/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2420	3	2420	3	0.00
02/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2449	3	2449	3	0.00
02/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2392	3	2392	3	0.00
02/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4255	4	4255	4	0.00
02/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	4218	4	4218	4	0.00
02/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	4181	4	4181	4	0.00
02/05/2019	R210 On 02-May-19			Bond Future	189.10	189.0711	189.0995	189.0711	0.00
02/05/2019	R210 On 01-August-19			Bond Future	192.58	192.5554	192.5836	192.5554	3,142.00
02/05/2019	R210 On 07-November-19			Bond Future	193.98	193.9496	193.9778	193.9496	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
02/05/2019	R210 On 06-February-20			Bond Future	197.82	197.7915	197.8200	197.7915	0.00
02/05/2019	R212 On 02-May-19			Bond Future	158.52	158.4968	158.5186	158.4968	0.00
02/05/2019	R212 On 01-August-19			Bond Future	159.42	159.2299	159.4198	159.2299	6,690.00
02/05/2019	R212 On 07-November-19			Bond Future	162.73	162.5325	162.7258	162.5325	0.00
02/05/2019	R212 On 06-February-20			Bond Future	163.71	163.5125	163.7095	163.5125	0.00
02/05/2019	R213 On 02-May-19			Bond Future	9.26	85.3663	9.2550	85.3663	0.00
02/05/2019	R213 On 02-May-19	9.50	Call	Bond Future	1528	2	1528	2	0.00
02/05/2019	R213 On 02-May-19	9.49	Call	Bond Future	1466	2	1466	2	0.00
02/05/2019	R213 On 02-May-19	9.48	Call	Bond Future	1404	1	1404	1	0.00
02/05/2019	R213 On 02-May-19	9.49	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R213 On 02-May-19	9.48	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R213 On 02-May-19	9.50	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R213 On 01-August-19			Bond Future	9.38	86.9182	9.3780	86.9182	17,140.00
02/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4139	5	4139	5	0.00
02/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4187	5	4187	5	0.00
02/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4235	5	4235	5	0.00
02/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	510	0	510	0	0.00
02/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	531	0	531	0	0.00
02/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	521	0	521	0	0.00
02/05/2019	R213 On 07-November-19			Bond Future	9.44	85.1455	9.4404	85.1455	0.00
02/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	2923	3	2923	3	0.00
02/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	2959	3	2959	3	0.00
02/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	2995	3	2995	3	0.00
02/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	2034	2	2034	2	0.00
02/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	2081	2	2081	2	0.00
02/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	2057	2	2057	2	0.00
02/05/2019	R213 On 06-February-20			Bond Future	9.50	86.8129	9.4952	86.8129	0.00
02/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2346	3	2346	3	0.00
02/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2318	3	2318	3	0.00
02/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2290	3	2290	3	0.00
02/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3677	4	3677	4	0.00
02/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3711	4	3711	4	0.00
02/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3645	3	3645	3	0.00
02/05/2019	R214 On 02-May-19			Bond Future	9.76	72.0228	9.7600	72.0228	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
02/05/2019	R214 On 02-May-19	9.87	Call	Bond Future	746	1	746	1	0.00
02/05/2019	R214 On 02-May-19	9.85	Call	Bond Future	611	1	611	1	0.00
02/05/2019	R214 On 02-May-19	9.86	Call	Bond Future	679	1	679	1	0.00
02/05/2019	R214 On 02-May-19	9.86	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R214 On 02-May-19	9.87	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R214 On 02-May-19	9.85	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R214 On 01-August-19			Bond Future	9.89	73.3322	9.8869	73.3322	10,672.00
02/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3745	4	3745	4	0.00
02/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3793	4	3793	4	0.00
02/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3698	4	3698	4	0.00
02/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	890	1	890	1	0.00
02/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	874	1	874	1	0.00
02/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	859	1	859	1	0.00
02/05/2019	R214 On 07-November-19			Bond Future	9.95	71.5350	9.9490	71.5350	0.00
02/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3014	3	3014	3	0.00
02/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	2977	3	2977	3	0.00
02/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3051	3	3051	3	0.00
02/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2640	2	2640	2	0.00
02/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2611	2	2611	2	0.00
02/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2583	2	2583	2	0.00
02/05/2019	R214 On 06-February-20			Bond Future	10.00	72.9359	10.0042	72.9359	0.00
02/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2531	3	2531	3	0.00
02/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2591	3	2591	3	0.00
02/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2561	3	2561	3	0.00
02/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4466	4	4466	4	0.00
02/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4428	4	4428	4	0.00
02/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4505	4	4505	4	0.00
02/05/2019	R248 On 02-May-19			Bond Future	9.75	92.1224	9.7500	92.1224	0.00
02/05/2019	R248 On 02-May-19	9.90	Call	Bond Future	1303	1	1303	1	0.00
02/05/2019	R248 On 02-May-19	9.91	Call	Bond Future	1388	2	1388	2	0.00
02/05/2019	R248 On 02-May-19	9.89	Call	Bond Future	1217	1	1217	1	0.00
02/05/2019	R248 On 02-May-19	9.91	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R248 On 02-May-19	9.89	Put	Bond Future	0	0	0	0	0.00
02/05/2019	R248 On 02-May-19	9.90	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
02/05/2019	R248 On 01-August-19			Bond Future	9.88	93.7972	9.8815	93.7972	102,934.00
02/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	4938	6	4938	6	0.00
02/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	4877	5	4877	5	0.00
02/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	4816	5	4816	5	0.00
02/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	1006	1	1006	1	0.00
02/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	1025	1	1025	1	0.00
02/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	988	1	988	1	0.00
02/05/2019	R248 On 07-November-19			Bond Future	9.94	91.2770	9.9431	91.2770	48.00
02/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3877	4	3877	4	0.00
02/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3830	4	3830	4	0.00
02/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3782	4	3782	4	0.00
02/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	3181	3	3181	3	0.00
02/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	3218	3	3218	3	0.00
02/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	3145	3	3145	3	0.00
02/05/2019	R248 On 06-February-20			Bond Future	10.00	93.0647	9.9979	93.0647	0.00
02/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3155	4	3155	4	0.00
02/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3193	4	3193	4	0.00
02/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3116	4	3116	4	0.00
02/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5583	5	5583	5	0.00
02/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5683	6	5683	6	0.00
02/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5633	6	5633	6	0.00