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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	2025 On 01-August-19			Bond Future	135.79	135.7635	135.7850	135.7635	1,622.00
06/06/2019	2025 On 07-November-19			Bond Future	138.54	138.5205	138.5422	138.5205	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
06/06/2019	2025 On 06-February-20			Bond Future	139.78	139.7571	139.7790	139.7571	0.00
06/06/2019	2029 On 01-August-19			Bond Future	103.15	103.3157	103.1511	103.3157	4,132.00
06/06/2019	2029 On 07-November-19			Bond Future	104.15	104.3193	104.1511	104.3193	0.00
06/06/2019	2029 On 06-February-20			Bond Future	106.19	106.3609	106.1893	106.3609	0.00
06/06/2019	2030 On 01-August-19			Bond Future	9.26	92.0426	9.2595	92.0426	52,803.00
06/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	28	0	28	0	2,025.00
06/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1166	1	1166	1	5,400.00
06/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3063	3	3063	3	0.00
06/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3015	3	3015	3	0.00
06/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4175	4	4175	4	0.00
06/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4228	4	4228	4	0.00
06/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	156	0	156	0	5,400.00
06/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	964	1	964	1	2,025.00
06/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4123	4	4123	4	0.00
06/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	249	0	249	0	0.00
06/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1324	1	1324	1	0.00
06/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	223	0	223	0	0.00
06/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	1258	1	1258	1	0.00
06/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	3375	3	3375	3	0.00
06/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	236	0	236	0	0.00
06/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	438	0	438	0	4,800.00
06/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3939	4	3939	4	0.00
06/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1651	2	1651	2	0.00
06/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	229	0	229	0	0.00
06/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	426	0	426	0	5,400.00
06/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1413	1	1413	1	0.00
06/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5950	6	5950	6	0.00
06/06/2019	2030 On 07-November-19			Bond Future	9.32	93.8879	9.3245	93.8879	0.00
06/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1558	2	1558	2	5,500.00
06/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	2756	3	2756	3	0.00
06/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	538	1	538	1	5,500.00
06/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	2792	3	2792	3	0.00
06/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	3867	4	3867	4	0.00
06/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	2720	3	2720	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
06/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1612	2	1612	2	0.00
06/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	3616	4	3616	4	0.00
06/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	497	1	497	1	0.00
06/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1355	1	1355	1	0.00
06/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1835	2	1835	2	0.00
06/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2876	3	2876	3	0.00
06/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	5276	5	5276	5	0.00
06/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1810	2	1810	2	0.00
06/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	5121	5	5121	5	0.00
06/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2947	3	2947	3	0.00
06/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1786	2	1786	2	0.00
06/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1251	1	1251	1	5,500.00
06/06/2019	2030 On 06-February-20			Bond Future	9.38	91.6945	9.3784	91.6945	0.00
06/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2082	2	2082	2	0.00
06/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2110	2	2110	2	0.00
06/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2138	2	2138	2	0.00
06/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3464	3	3464	3	0.00
06/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3530	3	3530	3	0.00
06/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3497	3	3497	3	0.00
06/06/2019	2032 On 01-August-19			Bond Future	9.52	93.8856	9.5237	93.8856	41,446.00
06/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4192	4	4192	4	0.00
06/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4137	4	4137	4	0.00
06/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4082	4	4082	4	0.00
06/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	347	0	347	0	0.00
06/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	329	0	329	0	0.00
06/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	338	0	338	0	0.00
06/06/2019	2032 On 07-November-19			Bond Future	9.59	91.6064	9.5948	91.6064	0.00
06/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	2936	3	2936	3	0.00
06/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	2898	3	2898	3	0.00
06/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	2860	3	2860	3	0.00
06/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	2133	2	2133	2	0.00
06/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	2162	2	2162	2	0.00
06/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	2105	2	2105	2	0.00
06/06/2019	2032 On 06-February-20			Bond Future	9.65	93.3785	9.6534	93.3785	0.00

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06/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2299	2	2299	2	0.00
06/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2329	2	2329	2	0.00
06/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2270	2	2270	2	0.00
06/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	4092	4	4092	4	0.00
06/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	4054	4	4054	4	0.00
06/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	4016	4	4016	4	0.00
06/06/2019	2033 On 01-August-19			Bond Future	104.58	104.5590	104.5759	104.5590	6,090.00
06/06/2019	2033 On 07-November-19			Bond Future	105.53	105.5128	105.5298	105.5128	0.00
06/06/2019	2033 On 06-February-20			Bond Future	107.59	107.5777	107.5949	107.5777	0.00
06/06/2019	2037 On 01-August-19			Bond Future	9.91	88.8100	9.9076	88.8100	46,825.00
06/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3489	4	3489	4	0.00
06/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	3599	4	3599	4	0.00
06/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	3544	4	3544	4	0.00
06/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	674	1	674	1	0.00
06/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	658	1	658	1	0.00
06/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	690	1	690	1	0.00
06/06/2019	2037 On 07-November-19			Bond Future	9.98	90.5905	9.9796	90.5905	0.00
06/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2668	3	2668	3	0.00
06/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	2744	3	2744	3	0.00
06/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	2706	3	2706	3	0.00
06/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2851	3	2851	3	0.00
06/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2815	3	2815	3	0.00
06/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2887	3	2887	3	0.00
06/06/2019	2037 On 06-February-20			Bond Future	10.04	88.0827	10.0416	88.0827	0.00
06/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2296	2	2296	2	0.00
06/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2266	2	2266	2	0.00
06/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2235	2	2235	2	0.00
06/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	5044	5	5044	5	0.00
06/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	5090	5	5090	5	0.00
06/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4998	5	4998	5	0.00
06/06/2019	2038 On 01-August-19			Bond Future	122.10	122.0802	122.1006	122.0802	11,677.00
06/06/2019	2038 On 07-November-19			Bond Future	124.58	124.5593	124.5799	124.5593	0.00
06/06/2019	2038 On 06-February-20			Bond Future	125.36	125.3385	125.3593	125.3385	0.00
06/06/2019	2040 On 01-August-19			Bond Future	9.97	92.0482	9.9668	92.0482	33,656.00

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06/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3759	4	3759	4	0.00
06/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3819	4	3819	4	0.00
06/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3879	4	3879	4	0.00
06/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	634	1	634	1	0.00
06/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	667	1	667	1	0.00
06/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	650	1	650	1	0.00
06/06/2019	2040 On 07-November-19			Bond Future	10.04	93.8937	10.0377	93.8937	0.00
06/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2972	3	2972	3	0.00
06/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2098	2	2098	2	1,260.00
06/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	741	1	741	1	1,260.00
06/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3014	3	3014	3	0.00
06/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3056	3	3056	3	0.00
06/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2958	3	2958	3	0.00
06/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	3034	3	3034	3	0.00
06/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	4026	4	4026	4	0.00
06/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6941	7	6941	7	0.00
06/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2995	3	2995	3	0.00
06/06/2019	2040 On 06-February-20			Bond Future	10.10	91.1992	10.0990	91.1992	0.00
06/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2493	3	2493	3	0.00
06/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2561	3	2561	3	0.00
06/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2527	3	2527	3	0.00
06/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5345	5	5345	5	0.00
06/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5296	5	5296	5	0.00
06/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5394	5	5394	5	0.00
06/06/2019	2044 On 01-August-19			Bond Future	10.00	89.0295	10.0001	89.0295	42,611.00
06/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3802	4	3802	4	0.00
06/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4666	5	4666	5	0.00
06/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	195	0	195	0	228.00
06/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3862	4	3862	4	0.00
06/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1231	1	1231	1	100.00
06/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3742	4	3742	4	0.00
06/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	166	0	166	0	100.00
06/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	856	1	856	1	228.00
06/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3105	3	3105	3	0.00

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06/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	934	1	934	1	228.00
06/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	712	1	712	1	0.00
06/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5698	5	5698	5	0.00
06/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	486	0	486	0	100.00
06/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5455	5	5455	5	0.00
06/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	3037	3	3037	3	0.00
06/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	677	1	677	1	0.00
06/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2395	2	2395	2	0.00
06/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	694	1	694	1	0.00
06/06/2019	2044 On 07-November-19			Bond Future	10.07	90.8145	10.0685	90.8145	0.00
06/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3031	3	3031	3	0.00
06/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5259	5	5259	5	0.00
06/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3073	3	3073	3	0.00
06/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	516	1	516	1	328.00
06/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1839	2	1839	2	328.00
06/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2989	3	2989	3	0.00
06/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3140	3	3140	3	0.00
06/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8156	8	8156	8	0.00
06/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4574	4	4574	4	0.00
06/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	3061	3	3061	3	0.00
06/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	3100	3	3100	3	0.00
06/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1720	2	1720	2	328.00
06/06/2019	2044 On 06-February-20			Bond Future	10.13	88.1858	10.1275	88.1858	0.00
06/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2554	3	2554	3	0.00
06/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	789	1	789	1	328.00
06/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2453	3	2453	3	328.00
06/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2521	3	2521	3	0.00
06/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7068	7	7068	7	0.00
06/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2588	3	2588	3	0.00
06/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5554	5	5554	5	0.00
06/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5452	5	5452	5	0.00
06/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2085	2	2085	2	328.00
06/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5503	5	5503	5	0.00
06/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5657	6	5657	6	0.00

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06/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9821	10	9821	10	0.00
06/06/2019	2046 On 01-August-19			Bond Future	114.97	114.9492	114.9684	114.9492	12,658.00
06/06/2019	2046 On 07-November-19			Bond Future	115.58	115.5640	115.5830	115.5640	0.00
06/06/2019	2046 On 06-February-20			Bond Future	117.85	117.8257	117.8451	117.8257	0.00
06/06/2019	2050 On 01-August-19			Bond Future	118.83	118.8052	118.8253	118.8052	10,989.00
06/06/2019	2050 On 07-November-19			Bond Future	121.24	121.2178	121.2380	121.2178	0.00
06/06/2019	2050 On 06-February-20			Bond Future	121.77	121.7534	121.7738	121.7534	0.00
06/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	AL37 On 01-August-19			Index Future	649.21	649.6790	649.2100	649.6790	0.00
06/06/2019	AL37 On 07-November-19			Index Future	662.22	662.7020	662.2210	662.7020	0.00
06/06/2019	AL37 On 06-February-20			Index Future	675.02	675.5150	675.0240	675.5150	0.00
06/06/2019	AL7T On 01-August-19			Index Future	747.36	748.7490	747.3640	748.7490	0.00
06/06/2019	AL7T On 07-November-19			Index Future	762.34	763.7570	762.3430	763.7570	0.00
06/06/2019	AL7T On 06-February-20			Index Future	777.08	778.5240	777.0820	778.5240	0.00
06/06/2019	ALBI On 01-August-19			Index Future	670.63	672.0730	670.6260	672.0730	973.00
06/06/2019	ALBI On 07-November-19			Index Future	684.07	685.5440	684.0670	685.5440	0.00
06/06/2019	ALBI On 06-February-20			Index Future	697.29	698.7990	697.2920	698.7990	0.00
06/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C197 On 07-December-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
06/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2019	ES33 On 01-August-19			Bond Future	11.07	77.9373	11.0667	77.9373	350.00
06/06/2019	ES33 On 07-November-19			Bond Future	11.19	75.7053	11.1901	75.7053	0.00
06/06/2019	ES33 On 06-February-20			Bond Future	11.30	77.1697	11.3022	77.1697	0.00
06/06/2019	ES42 On 01-August-19			Bond Future	11.32	79.6867	11.3249	79.6867	4,919.00
06/06/2019	ES42 On 07-November-19			Bond Future	11.45	77.0185	11.4455	77.0185	0.00
06/06/2019	ES42 On 06-February-20			Bond Future	11.55	78.5087	11.5508	78.5087	0.00
06/06/2019	GOVI On 01-August-19			GOVI	663.54	665.0100	663.5360	665.0100	442.00
06/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	248460	26	248460	26	0.00
06/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	248560	26	248560	26	0.00
06/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	248660	26	248660	26	0.00
06/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 07-November-19			GOVI	676.84	678.3400	676.8350	678.3400	0.00
06/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	39350	5	39350	5	0.00
06/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	39250	5	39250	5	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
06/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	39150	5	39150	5	0.00
06/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 06-February-20			GOVI	689.92	691.4550	689.9210	691.4550	0.00
06/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	132090	12	132090	12	0.00
06/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	132290	12	132290	12	0.00
06/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	132190	12	132190	12	0.00
06/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2019	IGOV On 01-August-19			Index Future	262.13	262.1250	262.1320	262.1250	815.00
06/06/2019	IGOV On 07-November-19			Index Future	267.45	267.4470	267.4540	267.4470	218.00
06/06/2019	IGOV On 06-February-20			Index Future	272.69	272.6810	272.6880	272.6810	0.00
06/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
06/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
06/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
06/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
06/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
06/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
06/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
06/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.86	98.8500	98.8600	98.8500	0.00
06/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.4900	95.5100	95.4900	0.00
06/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.54	94.5100	94.5400	94.5100	0.00
06/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.4900	93.5400	93.4900	0.00
06/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.50	93.4600	93.5000	93.4600	0.00
06/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.53	95.4800	95.5300	95.4800	51.00
06/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.50	95.4600	95.5000	95.4600	0.00
06/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.52	96.4900	96.5200	96.4900	0.00
06/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.32	100.2800	100.3200	100.2800	0.00
06/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.45	101.4100	101.4500	101.4100	0.00
06/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.63	94.5900	94.6300	94.5900	0.00
06/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.61	100.5700	100.6100	100.5700	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
06/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.96	95.9200	95.9600	95.9200	0.00
06/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.86	91.8500	91.8600	91.8500	0.00
06/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.75	88.7500	88.7500	88.7500	0.00
06/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.42	87.4100	87.4200	87.4100	0.00
06/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.57	89.5600	89.5700	89.5600	0.00
06/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.39	93.3900	93.3900	93.3900	0.00
06/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.90	91.9000	91.9000	91.9000	0.00
06/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
06/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.50	99.5000	99.5000	99.5000	0.00
06/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.84	99.8500	99.8400	99.8500	0.00
06/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.22	93.2300	93.2200	93.2300	0.00
06/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.52	100.5400	100.5200	100.5400	0.00
06/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.94	93.9600	93.9400	93.9600	0.00
06/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/06/2019	R023 On 01-August-19			Bond Future	7.47	104.2670	7.4703	104.2670	56,943.00
06/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4404	4	4404	4	0.00
06/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4462	5	4462	5	0.00
06/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4433	4	4433	4	0.00
06/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	1	0	1	0	0.00
06/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	1	0	1	0	0.00
06/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	1	0	1	0	0.00
06/06/2019	R023 On 07-November-19			Bond Future	7.47	102.4244	7.4675	102.4244	0.00
06/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1798	2	1798	2	0.00
06/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1822	2	1822	2	0.00
06/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1845	2	1845	2	0.00
06/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	319	0	319	0	0.00
06/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	324	0	324	0	0.00
06/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	329	0	329	0	0.00
06/06/2019	R023 On 06-February-20			Bond Future	7.44	104.4054	7.4395	104.4054	0.00
06/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1054	1	1054	1	0.00

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06/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1087	1	1087	1	0.00
06/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1070	1	1070	1	0.00
06/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	827	1	827	1	0.00
06/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	817	1	817	1	0.00
06/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	837	1	837	1	0.00
06/06/2019	R035 On 01-August-19			Bond Future	9.81	96.7340	9.8052	96.7340	65,619.00
06/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	3734	4	3734	4	0.00
06/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	3677	4	3677	4	0.00
06/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	3621	4	3621	4	0.00
06/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	583	1	583	1	0.00
06/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	598	1	598	1	0.00
06/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	568	1	568	1	0.00
06/06/2019	R035 On 07-November-19			Bond Future	9.88	94.1695	9.8821	94.1695	0.00
06/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	2736	3	2736	3	0.00
06/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	379	0	379	0	3,500.00
06/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1574	2	1574	2	3,500.00
06/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	2775	3	2775	3	0.00
06/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	2813	3	2813	3	0.00
06/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4199	4	4199	4	0.00
06/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2790	3	2790	3	0.00
06/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2825	3	2825	3	0.00
06/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1834	2	1834	2	3,500.00
06/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	4294	4	4294	4	0.00
06/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7871	8	7871	8	0.00
06/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2755	3	2755	3	0.00
06/06/2019	R035 On 06-February-20			Bond Future	9.95	95.9910	9.9493	95.9910	0.00
06/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2368	2	2368	2	0.00
06/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2337	2	2337	2	0.00
06/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2306	2	2306	2	0.00
06/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4965	5	4965	5	0.00
06/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4875	5	4875	5	0.00
06/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4920	5	4920	5	0.00
06/06/2019	R186 On 01-August-19			Bond Future	8.49	112.2773	8.4929	112.2773	130,396.00
06/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	5771	6	5771	6	0.00

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06/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3370	3	3370	3	6,000.00
06/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	612	1	612	1	6,000.00
06/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	792	1	792	1	0.00
06/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	5875	6	5875	6	0.00
06/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	5823	6	5823	6	0.00
06/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4218	4	4218	4	0.00
06/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	1811	2	1811	2	0.00
06/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	8692	9	8692	9	0.00
06/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1276	1	1276	1	0.00
06/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1446	1	1446	1	0.00
06/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	625	1	625	1	3,100.00
06/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	39	0	39	0	0.00
06/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	123	0	123	0	0.00
06/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	41	0	41	0	0.00
06/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	2	0	2	0	6,000.00
06/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	947	1	947	1	3,100.00
06/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	214	0	214	0	0.00
06/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	43	0	43	0	0.00
06/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1733	2	1733	2	0.00
06/06/2019	R186 On 07-November-19			Bond Future	8.54	114.5279	8.5426	114.5279	0.00
06/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2470	3	2470	3	0.00
06/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3252	3	3252	3	0.00
06/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1064	1	1064	1	5,000.00
06/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3331	3	3331	3	0.00
06/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3291	3	3291	3	0.00
06/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	1029	1	1029	1	0.00
06/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2828	3	2828	3	0.00
06/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	1044	1	1044	1	0.00
06/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1429	1	1429	1	5,000.00
06/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	1059	1	1059	1	0.00
06/06/2019	R186 On 06-February-20			Bond Future	8.58	111.4353	8.5770	111.4353	0.00
06/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2236	2	2236	2	0.00
06/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2296	2	2296	2	0.00
06/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2265	2	2265	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2358	2	2358	2	0.00
06/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2334	2	2334	2	0.00
06/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2382	2	2382	2	0.00
06/06/2019	R197 On 01-August-19			Bond Future	303.32	303.2803	303.3248	303.2803	2,507.00
06/06/2019	R197 On 07-November-19			Bond Future	309.48	309.4389	309.4837	309.4389	0.00
06/06/2019	R197 On 06-February-20			Bond Future	307.88	307.8303	307.8755	307.8303	0.00
06/06/2019	R202 On 01-August-19			Bond Future	235.62	235.5860	235.6241	235.5860	9,459.00
06/06/2019	R202 On 07-November-19			Bond Future	240.41	240.3701	240.4085	240.3701	0.00
06/06/2019	R202 On 06-February-20			Bond Future	241.04	241.0033	241.0419	241.0033	0.00
06/06/2019	R207 On 01-August-19			Bond Future	5.97	100.9516	5.9721	100.9516	4,891.00
06/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	589	1	589	1	0.00
06/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	594	1	594	1	0.00
06/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	598	1	598	1	0.00
06/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 07-November-19			Bond Future	3.61	102.9753	3.6125	102.9753	0.00
06/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
06/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	279	0	279	0	0.00
06/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	277	0	277	0	0.00
06/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	276	0	276	0	0.00
06/06/2019	R208 On 01-August-19			Bond Future	6.44	102.8269	6.4417	102.8269	10,880.00
06/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2630	3	2630	3	0.00
06/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2615	3	2615	3	0.00
06/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2600	3	2600	3	0.00
06/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
06/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4835	6.2157	101.4835	0.00
06/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	872	1	872	1	0.00
06/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	860	1	860	1	0.00
06/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	848	1	848	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
06/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	58	0	58	0	0.00
06/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	59	0	59	0	0.00
06/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	56	0	56	0	0.00
06/06/2019	R208 On 06-February-20			Bond Future	5.84	103.4464	5.8423	103.4464	0.00
06/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	456	0	456	0	0.00
06/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	465	0	465	0	0.00
06/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	473	0	473	0	0.00
06/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	149	0	149	0	0.00
06/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	154	0	154	0	0.00
06/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	152	0	152	0	0.00
06/06/2019	R209 On 01-August-19			Bond Future	9.76	73.7853	9.7606	73.7853	89,136.00
06/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	2972	3	2972	3	0.00
06/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3066	3	3066	3	0.00
06/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	327	0	327	0	7,560.00
06/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3019	3	3019	3	0.00
06/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1523	2	1523	2	7,560.00
06/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4517	5	4517	5	0.00
06/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	246	0	246	0	7,560.00
06/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	533	0	533	0	0.00
06/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	3360	3	3360	3	0.00
06/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1272	1	1272	1	0.00
06/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	546	1	546	1	0.00
06/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	519	0	519	0	0.00
06/06/2019	R209 On 07-November-19			Bond Future	9.83	72.1119	9.8267	72.1119	0.00
06/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2316	2	2316	2	0.00
06/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2382	3	2382	3	0.00
06/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2349	2	2349	2	0.00
06/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2455	2	2455	2	0.00
06/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2424	2	2424	2	0.00
06/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2485	2	2485	2	0.00
06/06/2019	R209 On 06-February-20			Bond Future	9.88	73.5069	9.8817	73.5069	0.00
06/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	1951	2	1951	2	0.00
06/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	1977	2	1977	2	0.00
06/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	1925	2	1925	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4367	4	4367	4	0.00
06/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4328	4	4328	4	0.00
06/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4289	4	4289	4	0.00
06/06/2019	R210 On 01-August-19			Bond Future	190.57	190.5438	190.5742	190.5438	2,142.00
06/06/2019	R210 On 07-November-19			Bond Future	191.84	191.8063	191.8369	191.8063	0.00
06/06/2019	R210 On 06-February-20			Bond Future	195.59	195.5602	195.5910	195.5602	0.00
06/06/2019	R212 On 01-August-19			Bond Future	159.84	159.9418	159.8427	159.9418	6,690.00
06/06/2019	R212 On 07-November-19			Bond Future	163.09	163.1899	163.0885	163.1899	0.00
06/06/2019	R212 On 06-February-20			Bond Future	164.03	164.1373	164.0337	164.1373	0.00
06/06/2019	R213 On 01-August-19			Bond Future	9.38	86.6424	9.3805	86.6424	17,378.00
06/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	3885	4	3885	4	0.00
06/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	3986	4	3986	4	0.00
06/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	3935	4	3935	4	0.00
06/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	292	0	292	0	0.00
06/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	277	0	277	0	0.00
06/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	284	0	284	0	0.00
06/06/2019	R213 On 07-November-19			Bond Future	9.45	84.8272	9.4490	84.8272	0.00
06/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2639	3	2639	3	0.00
06/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	2710	3	2710	3	0.00
06/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2674	3	2674	3	0.00
06/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1850	2	1850	2	0.00
06/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1801	2	1801	2	0.00
06/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1825	2	1825	2	0.00
06/06/2019	R213 On 06-February-20			Bond Future	9.51	86.4679	9.5076	86.4679	0.00
06/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2097	2	2097	2	0.00
06/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2069	2	2069	2	0.00
06/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2041	2	2041	2	0.00
06/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3502	3	3502	3	0.00
06/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3536	3	3536	3	0.00
06/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3469	3	3469	3	0.00
06/06/2019	R214 On 01-August-19			Bond Future	9.96	72.5903	9.9557	72.5903	10,672.00
06/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3074	3	3074	3	0.00
06/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3121	3	3121	3	0.00
06/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3026	3	3026	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
06/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	676	1	676	1	0.00
06/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	661	1	661	1	0.00
06/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	646	1	646	1	0.00
06/06/2019	R214 On 07-November-19			Bond Future	10.02	70.7472	10.0246	70.7472	0.00
06/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2478	3	2478	3	0.00
06/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2444	3	2444	3	0.00
06/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2512	3	2512	3	0.00
06/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2605	2	2605	2	0.00
06/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2573	2	2573	2	0.00
06/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2542	2	2542	2	0.00
06/06/2019	R214 On 06-February-20			Bond Future	10.08	72.1155	10.0847	72.1155	0.00
06/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2074	2	2074	2	0.00
06/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2130	2	2130	2	0.00
06/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2102	2	2102	2	0.00
06/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4532	4	4532	4	0.00
06/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4492	4	4492	4	0.00
06/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4573	4	4573	4	0.00
06/06/2019	R248 On 01-August-19			Bond Future	9.96	92.6235	9.9556	92.6235	102,423.00
06/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4057	4	4057	4	0.00
06/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	3995	4	3995	4	0.00
06/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3934	4	3934	4	0.00
06/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	756	1	756	1	0.00
06/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	774	1	774	1	0.00
06/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	738	1	738	1	0.00
06/06/2019	R248 On 07-November-19			Bond Future	10.02	90.0402	10.0242	90.0402	48.00
06/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3156	3	3156	3	0.00
06/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3112	3	3112	3	0.00
06/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3069	3	3069	3	0.00
06/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3148	3	3148	3	0.00
06/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3188	3	3188	3	0.00
06/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3108	3	3108	3	0.00
06/06/2019	R248 On 06-February-20			Bond Future	10.08	91.7817	10.0841	91.7817	0.00
06/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2540	3	2540	3	0.00
06/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2505	3	2505	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
06/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2575	3	2575	3	0.00
06/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5685	6	5685	6	0.00
06/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5791	6	5791	6	0.00
06/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5738	6	5738	6	0.00