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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	2025 On 01-August-19			Bond Future	136.54	136.6005	136.5426	136.6005	1,622.00
02/07/2019	2025 On 07-November-19			Bond Future	139.26	139.3360	139.2630	139.3360	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
02/07/2019	2025 On 06-February-20			Bond Future	140.46	140.5459	140.4598	140.5459	0.00
02/07/2019	2029 On 01-August-19			Bond Future	103.33	103.3217	103.3322	103.3217	4,132.00
02/07/2019	2029 On 07-November-19			Bond Future	104.30	104.2964	104.2966	104.2964	0.00
02/07/2019	2029 On 06-February-20			Bond Future	106.30	106.3056	106.2969	106.3056	0.00
02/07/2019	2030 On 01-August-19			Bond Future	8.91	94.3251	8.9059	94.3251	74,441.00
02/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2262	3	2262	3	5,400.00
02/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	4909	5	4909	5	0.00
02/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	39	0	39	0	2,025.00
02/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	4850	5	4850	5	0.00
02/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	326	0	326	0	5,400.00
02/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	1916	2	1916	2	2,025.00
02/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6198	6	6198	6	0.00
02/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6257	7	6257	7	0.00
02/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	530	1	530	1	0.00
02/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2364	3	2364	3	0.00
02/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	2521	3	2521	3	0.00
02/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	1593	2	1593	2	0.00
02/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6140	6	6140	6	0.00
02/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1413	1	1413	1	0.00
02/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	7	0	7	0	0.00
02/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	479	0	479	0	6,570.00
02/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	242	0	242	0	0.00
02/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	211	0	211	0	0.00
02/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	8	0	8	0	0.00
02/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	28	0	28	0	4,800.00
02/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	8	0	8	0	0.00
02/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1864	2	1864	2	0.00
02/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	359	0	359	0	0.00
02/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	265	0	265	0	0.00
02/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	27	0	27	0	5,400.00
02/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3718	3	3718	3	0.00
02/07/2019	2030 On 07-November-19			Bond Future	8.96	96.1891	8.9626	96.1891	200.00
02/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4031	4	4031	4	0.00
02/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	929	1	929	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2420	3	2420	3	5,500.00
02/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5394	6	5394	6	0.00
02/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4077	4	4077	4	0.00
02/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	3984	4	3984	4	0.00
02/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5094	5	5094	5	0.00
02/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	864	1	864	1	0.00
02/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2495	3	2495	3	0.00
02/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1507	1	1507	1	0.00
02/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	580	1	580	1	0.00
02/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	847	1	847	1	0.00
02/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3391	3	3391	3	0.00
02/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1556	1	1556	1	0.00
02/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	833	1	833	1	0.00
02/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3260	3	3260	3	0.00
02/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	526	0	526	0	5,500.00
02/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	819	1	819	1	0.00
02/07/2019	2030 On 06-February-20			Bond Future	9.01	94.0103	9.0086	94.0103	0.00
02/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3062	3	3062	3	0.00
02/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3098	3	3098	3	0.00
02/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3134	3	3134	3	0.00
02/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2201	2	2201	2	0.00
02/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2252	2	2252	2	0.00
02/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2226	2	2226	2	0.00
02/07/2019	2032 On 01-August-19			Bond Future	9.25	95.7974	9.2470	95.7974	44,151.00
02/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	5800	6	5800	6	0.00
02/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	5738	6	5738	6	0.00
02/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	5675	6	5675	6	0.00
02/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	33	0	33	0	0.00
02/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	30	0	30	0	0.00
02/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	31	0	31	0	0.00
02/07/2019	2032 On 07-November-19			Bond Future	9.31	93.5298	9.3129	93.5298	0.00
02/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	3951	4	3951	4	0.00
02/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3904	4	3904	4	0.00
02/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3856	4	3856	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
02/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1230	1	1230	1	0.00
02/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1249	1	1249	1	0.00
02/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1212	1	1212	1	0.00
02/07/2019	2032 On 06-February-20			Bond Future	9.37	95.3099	9.3671	95.3099	0.00
02/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2984	3	2984	3	0.00
02/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3021	3	3021	3	0.00
02/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2948	3	2948	3	0.00
02/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2861	3	2861	3	0.00
02/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2830	3	2830	3	0.00
02/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2798	3	2798	3	0.00
02/07/2019	2033 On 01-August-19			Bond Future	104.22	104.2058	104.2168	104.2058	6,090.00
02/07/2019	2033 On 07-November-19			Bond Future	105.12	105.1224	105.1230	105.1224	0.00
02/07/2019	2033 On 06-February-20			Bond Future	107.14	107.1474	107.1392	107.1474	0.00
02/07/2019	2037 On 01-August-19			Bond Future	9.64	90.8640	9.6393	90.8640	50,342.00
02/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	4940	5	4940	5	0.00
02/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5074	5	5074	5	0.00
02/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5007	5	5007	5	0.00
02/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	90	0	90	0	0.00
02/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	86	0	86	0	0.00
02/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	94	0	94	0	0.00
02/07/2019	2037 On 07-November-19			Bond Future	9.71	92.6596	9.7067	92.6596	0.00
02/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	3578	4	3578	4	0.00
02/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	3674	4	3674	4	0.00
02/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	3626	4	3626	4	0.00
02/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1718	2	1718	2	0.00
02/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1691	2	1691	2	0.00
02/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1744	2	1744	2	0.00
02/07/2019	2037 On 06-February-20			Bond Future	9.76	90.1631	9.7649	90.1631	0.00
02/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3042	3	3042	3	0.00
02/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3005	3	3005	3	0.00
02/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2967	3	2967	3	0.00
02/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3726	4	3726	4	0.00
02/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3765	4	3765	4	0.00
02/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3688	4	3688	4	0.00

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02/07/2019	2038 On 01-August-19			Bond Future	121.47	121.4595	121.4730	121.4595	11,392.00
02/07/2019	2038 On 07-November-19			Bond Future	123.89	123.8919	123.8932	123.8919	0.00
02/07/2019	2038 On 06-February-20			Bond Future	124.61	124.6200	124.6108	124.6200	0.00
02/07/2019	2040 On 01-August-19			Bond Future	9.73	93.8383	9.7292	93.8383	34,994.00
02/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5164	5	5164	5	0.00
02/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5235	5	5235	5	0.00
02/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5307	5	5307	5	0.00
02/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	109	0	109	0	0.00
02/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	119	0	119	0	0.00
02/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	114	0	114	0	0.00
02/07/2019	2040 On 07-November-19			Bond Future	9.80	95.6928	9.7966	95.6928	0.00
02/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	3749	4	3749	4	0.00
02/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2658	3	2658	3	1,260.00
02/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	885	1	885	1	1,260.00
02/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	3800	4	3800	4	0.00
02/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	3851	4	3851	4	0.00
02/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1797	2	1797	2	0.00
02/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1854	2	1854	2	0.00
02/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2630	3	2630	3	0.00
02/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	5130	5	5130	5	0.00
02/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1826	2	1826	2	0.00
02/07/2019	2040 On 06-February-20			Bond Future	9.85	93.0034	9.8549	93.0034	0.00
02/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3101	3	3101	3	0.00
02/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3182	3	3182	3	0.00
02/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3142	3	3142	3	0.00
02/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	4003	4	4003	4	0.00
02/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3961	4	3961	4	0.00
02/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	4045	4	4045	4	0.00
02/07/2019	2044 On 01-August-19			Bond Future	9.78	90.7590	9.7835	90.7590	40,532.00
02/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5059	5	5059	5	0.00
02/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6067	6	6067	6	0.00
02/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	223	0	223	0	228.00
02/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5131	5	5131	5	0.00
02/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1685	2	1685	2	100.00

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02/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	4988	5	4988	5	0.00
02/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	185	0	185	0	100.00
02/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1143	1	1143	1	228.00
02/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4211	4	4211	4	0.00
02/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	230	0	230	0	228.00
02/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	147	0	147	0	0.00
02/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3907	4	3907	4	0.00
02/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	78	0	78	0	100.00
02/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3674	4	3674	4	0.00
02/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1515	1	1515	1	0.00
02/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	136	0	136	0	0.00
02/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	1039	1	1039	1	0.00
02/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	141	0	141	0	0.00
02/07/2019	2044 On 07-November-19			Bond Future	9.85	92.5526	9.8491	92.5526	0.00
02/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	3717	4	3717	4	0.00
02/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6327	6	6327	6	0.00
02/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	571	1	571	1	328.00
02/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2249	2	2249	2	328.00
02/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	3768	4	3768	4	0.00
02/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3666	4	3666	4	0.00
02/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	2006	2	2006	2	0.00
02/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	6400	6	6400	6	0.00
02/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3172	3	3172	3	0.00
02/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1945	2	1945	2	0.00
02/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1975	2	1975	2	0.00
02/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	976	1	976	1	328.00
02/07/2019	2044 On 06-February-20			Bond Future	9.91	89.9287	9.9058	89.9287	0.00
02/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	934	1	934	1	328.00
02/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3098	3	3098	3	0.00
02/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2978	3	2978	3	328.00
02/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3058	3	3058	3	0.00
02/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8237	8	8237	8	0.00
02/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3139	3	3139	3	0.00
02/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4282	4	4282	4	0.00

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02/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4193	4	4193	4	0.00
02/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1444	1	1444	1	328.00
02/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4237	4	4237	4	0.00
02/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4372	4	4372	4	0.00
02/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	8156	8	8156	8	0.00
02/07/2019	2046 On 01-August-19			Bond Future	114.86	114.8458	114.8582	114.8458	12,638.00
02/07/2019	2046 On 07-November-19			Bond Future	115.43	115.4259	115.4272	115.4259	0.00
02/07/2019	2046 On 06-February-20			Bond Future	117.64	117.6497	117.6409	117.6497	0.00
02/07/2019	2050 On 01-August-19			Bond Future	118.05	118.2798	118.0508	118.2798	11,104.00
02/07/2019	2050 On 07-November-19			Bond Future	120.40	120.6486	120.4027	120.6486	0.00
02/07/2019	2050 On 06-February-20			Bond Future	120.88	121.1361	120.8754	121.1361	0.00
02/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	AL37 On 01-August-19			Index Future	654.04	655.4110	654.0440	655.4110	0.00
02/07/2019	AL37 On 07-November-19			Index Future	666.90	668.3600	666.9010	668.3600	0.00
02/07/2019	AL37 On 06-February-20			Index Future	679.53	681.0750	679.5310	681.0750	0.00
02/07/2019	AL7T On 01-August-19			Index Future	761.74	763.9980	761.7400	763.9980	0.00
02/07/2019	AL7T On 07-November-19			Index Future	776.71	779.0940	776.7140	779.0940	0.00
02/07/2019	AL7T On 06-February-20			Index Future	791.42	793.9150	791.4240	793.9150	0.00
02/07/2019	ALBI On 01-August-19			Index Future	682.94	684.4950	682.9370	684.4950	990.00
02/07/2019	ALBI On 07-November-19			Index Future	696.36	698.0200	696.3630	698.0200	0.00
02/07/2019	ALBI On 06-February-20			Index Future	709.55	711.2980	709.5510	711.2980	0.00
02/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2019	ES33 On 01-August-19			Bond Future	10.78	79.5928	10.7830	79.5928	350.00
02/07/2019	ES33 On 07-November-19			Bond Future	10.90	77.3718	10.9004	77.3718	0.00
02/07/2019	ES33 On 06-February-20			Bond Future	11.01	78.8443	11.0072	78.8443	0.00
02/07/2019	ES42 On 01-August-19			Bond Future	11.09	81.0968	11.0926	81.0968	4,919.00
02/07/2019	ES42 On 07-November-19			Bond Future	11.21	78.4340	11.2087	78.4340	0.00
02/07/2019	ES42 On 06-February-20			Bond Future	11.31	79.9271	11.3105	79.9271	0.00
02/07/2019	GOVI On 01-August-19			GOVI	676.14	677.7230	676.1380	677.7230	437.00
02/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	374480	39	374480	39	0.00
02/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	374580	39	374580	39	0.00
02/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	374680	39	374680	39	0.00
02/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
02/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
02/07/2019	GOVI On 07-November-19			GOVI	689.43	691.1130	689.4290	691.1130	0.00
02/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	165290	18	165290	18	0.00
02/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	165190	18	165190	18	0.00
02/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	165090	18	165090	18	0.00
02/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
02/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
02/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
02/07/2019	GOVI On 06-February-20			GOVI	702.49	704.2600	702.4860	704.2600	0.00
02/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	1	0	1	0.00
02/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	1	0	1	0.00
02/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	1	0	1	0.00
02/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	6440	0	6440	0	0.00
02/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	6640	0	6640	0	0.00
02/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	6540	0	6540	0	0.00
02/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2019	IGOV On 01-August-19			Index Future	261.74	261.7850	261.7360	261.7850	815.00
02/07/2019	IGOV On 07-November-19			Index Future	266.95	267.0270	266.9510	267.0270	218.00
02/07/2019	IGOV On 06-February-20			Index Future	272.07	272.1700	272.0700	272.1700	0.00
02/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
02/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
02/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
02/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
02/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	101.9900	102.0000	101.9900	0.00
02/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
02/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.4500	95.4600	95.4500	0.00
02/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.47	94.4500	94.4700	94.4500	0.00
02/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.44	93.4200	93.4400	93.4200	0.00
02/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.38	93.3600	93.3800	93.3600	0.00
02/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.38	95.3500	95.3800	95.3500	51.00
02/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.33	95.3000	95.3300	95.3000	0.00
02/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.32	96.2900	96.3200	96.2900	0.00
02/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.08	100.0400	100.0800	100.0400	0.00
02/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.17	101.1200	101.1700	101.1200	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
02/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.31	94.2500	94.3100	94.2500	0.00
02/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.26	100.1800	100.2600	100.1800	0.00
02/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.59	95.4900	95.5900	95.4900	0.00
02/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.40	91.2500	91.4000	91.2500	0.00
02/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.28	88.1200	88.2800	88.1200	0.00
02/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.93	86.7700	86.9300	86.7700	0.00
02/07/2019	IS10 On 21-September-26			Interest Rate Swap	89.06	88.9100	89.0600	88.9100	0.00
02/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.88	92.7300	92.8800	92.7300	0.00
02/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.38	91.2100	91.3800	91.2100	0.00
02/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.45	93.2900	93.4500	93.2900	0.00
02/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.97	98.8000	98.9700	98.8000	0.00
02/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.31	99.1300	99.3100	99.1300	0.00
02/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.66	92.4800	92.6600	92.4800	0.00
02/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.98	99.8000	99.9800	99.8000	0.00
02/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.40	93.2100	93.4000	93.2100	0.00
02/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/07/2019	R023 On 01-August-19			Bond Future	7.31	104.9114	7.3090	104.9114	57,435.00
02/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4904	5	4904	5	0.00
02/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4963	5	4963	5	0.00
02/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4933	5	4933	5	0.00
02/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R023 On 07-November-19			Bond Future	7.30	103.0525	7.3049	103.0525	0.00
02/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2125	2	2125	2	0.00
02/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2150	2	2150	2	0.00
02/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2176	2	2176	2	0.00
02/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	178	0	178	0	0.00
02/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	181	0	181	0	0.00
02/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	184	0	184	0	0.00
02/07/2019	R023 On 06-February-20			Bond Future	7.28	105.0136	7.2766	105.0136	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
02/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1276	1	1276	1	0.00
02/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1315	1	1315	1	0.00
02/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1295	1	1295	1	0.00
02/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	611	1	611	1	0.00
02/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	603	1	603	1	0.00
02/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	618	1	618	1	0.00
02/07/2019	R035 On 01-August-19			Bond Future	9.52	98.8847	9.5229	98.8847	66,587.00
02/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	5383	6	5383	6	0.00
02/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	5316	6	5316	6	0.00
02/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	5248	6	5248	6	0.00
02/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	77	0	77	0	0.00
02/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	80	0	80	0	0.00
02/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	74	0	74	0	0.00
02/07/2019	R035 On 07-November-19			Bond Future	9.59	96.3360	9.5945	96.3360	0.00
02/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2215	2	2215	2	3,500.00
02/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	3740	4	3740	4	0.00
02/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	555	1	555	1	3,500.00
02/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	3789	4	3789	4	0.00
02/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	3838	4	3838	4	0.00
02/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	5538	6	5538	6	0.00
02/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1654	2	1654	2	0.00
02/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1678	2	1678	2	0.00
02/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	1023	1	1023	1	3,500.00
02/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2784	3	2784	3	0.00
02/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1630	2	1630	2	0.00
02/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5896	6	5896	6	0.00
02/07/2019	R035 On 06-February-20			Bond Future	9.66	98.1693	9.6570	98.1693	0.00
02/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3090	3	3090	3	0.00
02/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3051	3	3051	3	0.00
02/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3013	3	3013	3	0.00
02/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3517	3	3517	3	0.00
02/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3443	3	3443	3	0.00
02/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3480	3	3480	3	0.00
02/07/2019	R186 On 01-August-19			Bond Future	8.17	114.3215	8.1739	114.3215	129,393.00

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02/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7589	8	7589	8	0.00
02/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1219	1	1219	1	6,000.00
02/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5025	5	5025	5	6,000.00
02/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1549	2	1549	2	0.00
02/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	7697	8	7697	8	0.00
02/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	7643	8	7643	8	0.00
02/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3120	3	3120	3	0.00
02/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5959	6	5959	6	0.00
02/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10550	11	10550	11	0.00
02/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2345	3	2345	3	0.00
02/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	342	0	342	0	0.00
02/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	73	0	73	0	3,100.00
02/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	2	0	2	0	0.00
02/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
02/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	156	0	156	0	0.00
02/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	9	0	9	0	0.00
02/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	479	0	479	0	0.00
02/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R186 On 07-November-19			Bond Future	8.21	116.5805	8.2143	116.5805	5,960.00
02/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3509	4	3509	4	0.00
02/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4458	5	4458	5	0.00
02/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1543	2	1543	2	0.00
02/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1632	2	1632	2	5,000.00
02/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4552	5	4552	5	0.00
02/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4505	5	4505	5	0.00
02/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	396	0	396	0	0.00
02/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1542	1	1542	1	0.00
02/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1624	1	1624	1	7,500.00
02/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	404	0	404	0	0.00
02/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	613	1	613	1	5,000.00
02/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	411	0	411	0	0.00
02/07/2019	R186 On 06-February-20			Bond Future	8.24	113.4921	8.2403	113.4921	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
02/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3158	3	3158	3	0.00
02/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3232	3	3232	3	0.00
02/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3195	3	3195	3	0.00
02/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1442	1	1442	1	0.00
02/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1424	1	1424	1	0.00
02/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1459	1	1459	1	0.00
02/07/2019	R197 On 01-August-19			Bond Future	302.86	302.8312	302.8592	302.8312	2,507.00
02/07/2019	R197 On 07-November-19			Bond Future	308.89	308.8955	308.8932	308.8955	0.00
02/07/2019	R197 On 06-February-20			Bond Future	307.15	307.1830	307.1549	307.1830	0.00
02/07/2019	R202 On 01-August-19			Bond Future	233.41	233.3824	233.4072	233.3824	9,515.00
02/07/2019	R202 On 07-November-19			Bond Future	238.06	238.0559	238.0574	238.0559	0.00
02/07/2019	R202 On 06-February-20			Bond Future	238.55	238.5715	238.5531	238.5715	0.00
02/07/2019	R207 On 01-August-19			Bond Future	6.04	100.9219	6.0400	100.9219	4,891.00
02/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	560	1	560	1	0.00
02/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	564	1	564	1	0.00
02/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	568	1	568	1	0.00
02/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 07-November-19			Bond Future	4.00	102.9162	3.9987	102.9162	0.00
02/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
02/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	349	0	349	0	0.00
02/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	347	0	347	0	0.00
02/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	345	0	345	0	0.00
02/07/2019	R208 On 01-August-19			Bond Future	6.26	103.0927	6.2595	103.0927	10,796.00
02/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2913	3	2913	3	0.00
02/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2898	3	2898	3	0.00
02/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2883	3	2883	3	0.00
02/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
02/07/2019	R208 On 07-November-19			Bond Future	6.03	101.7256	6.0263	101.7256	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
02/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1094	1	1094	1	0.00
02/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1081	1	1081	1	0.00
02/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1069	1	1069	1	0.00
02/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	30	0	30	0	0.00
02/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	30	0	30	0	0.00
02/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	29	0	29	0	0.00
02/07/2019	R208 On 06-February-20			Bond Future	5.65	103.6616	5.6465	103.6616	0.00
02/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	583	1	583	1	0.00
02/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	593	1	593	1	0.00
02/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	602	1	602	1	0.00
02/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	64	0	64	0	0.00
02/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	67	0	67	0	0.00
02/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	65	0	65	0	0.00
02/07/2019	R209 On 01-August-19			Bond Future	9.51	75.4454	9.5058	75.4454	89,403.00
02/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4168	4	4168	4	0.00
02/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4282	5	4282	5	0.00
02/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	460	1	460	1	7,560.00
02/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4225	4	4225	4	0.00
02/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2269	2	2269	2	7,560.00
02/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	5947	6	5947	6	0.00
02/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	21	0	21	0	7,560.00
02/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	84	0	84	0	0.00
02/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1838	2	1838	2	0.00
02/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	363	0	363	0	0.00
02/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	88	0	88	0	0.00
02/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	80	0	80	0	0.00
02/07/2019	R209 On 07-November-19			Bond Future	9.57	73.7842	9.5681	73.7842	0.00
02/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3038	3	3038	3	0.00
02/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3120	3	3120	3	0.00
02/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3079	3	3079	3	0.00
02/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1525	1	1525	1	0.00
02/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1503	1	1503	1	0.00
02/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1547	1	1547	1	0.00
02/07/2019	R209 On 06-February-20			Bond Future	9.62	75.1885	9.6199	75.1885	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
02/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2495	3	2495	3	0.00
02/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2527	3	2527	3	0.00
02/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2463	3	2463	3	0.00
02/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3243	3	3243	3	0.00
02/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3210	3	3210	3	0.00
02/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3176	3	3176	3	0.00
02/07/2019	R210 On 01-August-19			Bond Future	191.24	191.2196	191.2389	191.2196	2,142.00
02/07/2019	R210 On 07-November-19			Bond Future	192.44	192.4422	192.4424	192.4422	0.00
02/07/2019	R210 On 06-February-20			Bond Future	196.13	196.1494	196.1334	196.1494	0.00
02/07/2019	R212 On 01-August-19			Bond Future	160.22	160.2097	160.2235	160.2097	6,690.00
02/07/2019	R212 On 07-November-19			Bond Future	163.42	163.4180	163.4157	163.4180	0.00
02/07/2019	R212 On 06-February-20			Bond Future	164.30	164.3198	164.3037	164.3198	0.00
02/07/2019	R213 On 01-August-19			Bond Future	9.08	88.5625	9.0849	88.5625	17,384.00
02/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	5464	6	5464	6	0.00
02/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	5578	6	5578	6	0.00
02/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	5521	6	5521	6	0.00
02/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	20	0	20	0	0.00
02/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	18	0	18	0	0.00
02/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	19	0	19	0	0.00
02/07/2019	R213 On 07-November-19			Bond Future	9.15	86.7611	9.1476	86.7611	3,080.00
02/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	3608	4	3608	4	0.00
02/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	3697	4	3697	4	0.00
02/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3652	4	3652	4	0.00
02/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	963	1	963	1	0.00
02/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	933	1	933	1	0.00
02/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	948	1	948	1	0.00
02/07/2019	R213 On 06-February-20			Bond Future	9.20	88.4122	9.2009	88.4122	0.00
02/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2892	3	2892	3	0.00
02/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2857	3	2857	3	0.00
02/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2823	3	2823	3	0.00
02/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2434	2	2434	2	0.00
02/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2461	2	2461	2	0.00
02/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2407	2	2407	2	0.00
02/07/2019	R214 On 01-August-19			Bond Future	9.74	73.9360	9.7413	73.9360	10,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	3987	4	3987	4	0.00
02/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4045	4	4045	4	0.00
02/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	3930	4	3930	4	0.00
02/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	136	0	136	0	0.00
02/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	130	0	130	0	0.00
02/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	125	0	125	0	0.00
02/07/2019	R214 On 07-November-19			Bond Future	9.81	72.0992	9.8076	72.0992	0.00
02/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3016	3	3016	3	0.00
02/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2975	3	2975	3	0.00
02/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3056	3	3056	3	0.00
02/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1691	2	1691	2	0.00
02/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1666	2	1666	2	0.00
02/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1641	2	1641	2	0.00
02/07/2019	R214 On 06-February-20			Bond Future	9.87	73.4713	9.8655	73.4713	0.00
02/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2511	3	2511	3	0.00
02/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2578	3	2578	3	0.00
02/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2544	3	2544	3	0.00
02/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3530	3	3530	3	0.00
02/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3495	3	3495	3	0.00
02/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3565	3	3565	3	0.00
02/07/2019	R248 On 01-August-19			Bond Future	9.74	94.3917	9.7412	94.3917	102,489.00
02/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5301	5	5301	5	0.00
02/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5227	5	5227	5	0.00
02/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5154	5	5154	5	0.00
02/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	136	0	136	0	0.00
02/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	142	0	142	0	0.00
02/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	130	0	130	0	0.00
02/07/2019	R248 On 07-November-19			Bond Future	9.81	91.8176	9.8070	91.8176	2,048.00
02/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	3870	4	3870	4	0.00
02/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3817	4	3817	4	0.00
02/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3765	4	3765	4	0.00
02/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1999	2	1999	2	0.00
02/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	2031	2	2031	2	0.00
02/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1968	2	1968	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
02/07/2019	R248 On 06-February-20			Bond Future	9.86	93.5650	9.8645	93.5650	0.00
02/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3082	3	3082	3	0.00
02/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3124	3	3124	3	0.00
02/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3039	3	3039	3	0.00
02/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4380	4	4380	4	0.00
02/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4472	4	4472	4	0.00
02/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4426	4	4426	4	0.00