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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
04/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	2025 On 01-August-19			Bond Future	136.66	136.6143	136.6618	136.6143	1,622.00
04/07/2019	2025 On 07-November-19			Bond Future	139.38	139.3361	139.3847	139.3361	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
04/07/2019	2025 On 06-February-20			Bond Future	140.58	140.5337	140.5829	140.5337	0.00
04/07/2019	2029 On 01-August-19			Bond Future	103.37	103.3605	103.3698	103.3605	4,132.00
04/07/2019	2029 On 07-November-19			Bond Future	104.33	104.3255	104.3350	104.3255	0.00
04/07/2019	2029 On 06-February-20			Bond Future	106.34	106.3259	106.3355	106.3259	0.00
04/07/2019	2030 On 01-August-19			Bond Future	8.79	94.5074	8.7869	94.5074	74,909.00
04/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	79	0	79	0	2,025.00
04/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2897	3	2897	3	5,400.00
04/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5663	5	5663	5	0.00
04/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5603	5	5603	5	0.00
04/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	534	0	534	0	5,400.00
04/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2512	2	2512	2	2,025.00
04/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6965	7	6965	7	0.00
04/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7023	7	7023	7	0.00
04/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	822	1	822	1	0.00
04/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3009	3	3009	3	0.00
04/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3180	3	3180	3	0.00
04/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2143	2	2143	2	0.00
04/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6906	7	6906	7	0.00
04/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	932	1	932	1	0.00
04/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	2	0	2	0	0.00
04/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	257	0	257	0	6,570.00
04/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	115	0	115	0	0.00
04/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	98	0	98	0	0.00
04/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	2	0	2	0	0.00
04/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	10	0	10	0	4,800.00
04/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	2	0	2	0	0.00
04/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1300	2	1300	2	0.00
04/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	183	0	183	0	0.00
04/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	9	0	9	0	5,400.00
04/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	128	0	128	0	0.00
04/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2985	3	2985	3	0.00
04/07/2019	2030 On 07-November-19			Bond Future	8.84	96.3652	8.8388	96.3652	200.00
04/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4620	4	4620	4	0.00
04/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2884	3	2884	3	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
04/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1188	1	1188	1	5,500.00
04/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6048	6	6048	6	0.00
04/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4669	4	4669	4	0.00
04/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4571	4	4571	4	0.00
04/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5736	5	5736	5	0.00
04/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2967	3	2967	3	0.00
04/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1111	1	1111	1	0.00
04/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1191	1	1191	1	0.00
04/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	434	0	434	0	0.00
04/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	646	1	646	1	0.00
04/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2850	3	2850	3	0.00
04/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1233	1	1233	1	0.00
04/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	635	1	635	1	0.00
04/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2731	3	2731	3	0.00
04/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	392	0	392	0	5,500.00
04/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	624	1	624	1	0.00
04/07/2019	2030 On 06-February-20			Bond Future	8.88	94.1812	8.8802	94.1812	0.00
04/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3516	3	3516	3	0.00
04/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3555	3	3555	3	0.00
04/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3594	3	3594	3	0.00
04/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1859	2	1859	2	0.00
04/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1904	2	1904	2	0.00
04/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1882	2	1882	2	0.00
04/07/2019	2032 On 01-August-19			Bond Future	9.12	96.0310	9.1230	96.0310	44,151.00
04/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6653	6	6653	6	0.00
04/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6590	6	6590	6	0.00
04/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6527	6	6527	6	0.00
04/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	11	0	11	0	0.00
04/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	10	0	10	0	0.00
04/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	11	0	11	0	0.00
04/07/2019	2032 On 07-November-19			Bond Future	9.18	93.7582	9.1842	93.7582	0.00
04/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4567	4	4567	4	0.00
04/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4516	4	4516	4	0.00
04/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4466	4	4466	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
04/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	953	1	953	1	0.00
04/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	968	1	968	1	0.00
04/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	938	1	938	1	0.00
04/07/2019	2032 On 06-February-20			Bond Future	9.23	95.5342	9.2340	95.5342	0.00
04/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3528	3	3528	3	0.00
04/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3567	3	3567	3	0.00
04/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3488	3	3488	3	0.00
04/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2495	3	2495	3	0.00
04/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2467	3	2467	3	0.00
04/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2439	3	2439	3	0.00
04/07/2019	2033 On 01-August-19			Bond Future	104.26	104.2464	104.2561	104.2464	6,090.00
04/07/2019	2033 On 07-November-19			Bond Future	105.16	105.1531	105.1632	105.1531	0.00
04/07/2019	2033 On 06-February-20			Bond Future	107.18	107.1694	107.1795	107.1694	0.00
04/07/2019	2037 On 01-August-19			Bond Future	9.49	91.2448	9.4948	91.2448	50,342.00
04/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6012	6	6012	6	0.00
04/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6151	6	6151	6	0.00
04/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6081	6	6081	6	0.00
04/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	31	0	31	0	0.00
04/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	30	0	30	0	0.00
04/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	33	0	33	0	0.00
04/07/2019	2037 On 07-November-19			Bond Future	9.56	93.0385	9.5574	93.0385	0.00
04/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4313	4	4313	4	0.00
04/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4419	4	4419	4	0.00
04/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4366	4	4366	4	0.00
04/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1302	1	1302	1	0.00
04/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1281	1	1281	1	0.00
04/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1324	1	1324	1	0.00
04/07/2019	2037 On 06-February-20			Bond Future	9.61	90.5409	9.6109	90.5409	0.00
04/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3618	3	3618	3	0.00
04/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3576	3	3576	3	0.00
04/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3534	3	3534	3	0.00
04/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3122	3	3122	3	0.00
04/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3156	3	3156	3	0.00
04/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3087	3	3087	3	0.00

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04/07/2019	2038 On 01-August-19			Bond Future	121.70	121.5091	121.6997	121.5091	11,392.00
04/07/2019	2038 On 07-November-19			Bond Future	124.12	123.9300	124.1244	123.9300	0.00
04/07/2019	2038 On 06-February-20			Bond Future	124.85	124.6478	124.8459	124.6478	0.00
04/07/2019	2040 On 01-August-19			Bond Future	9.58	94.5036	9.5797	94.5036	35,258.00
04/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6349	6	6349	6	0.00
04/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6424	6	6424	6	0.00
04/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6498	6	6498	6	0.00
04/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	37	0	37	0	0.00
04/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	41	0	41	0	0.00
04/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	39	0	39	0	0.00
04/07/2019	2040 On 07-November-19			Bond Future	9.64	96.3614	9.6422	96.3614	0.00
04/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4638	4	4638	4	0.00
04/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3413	3	3413	3	1,260.00
04/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1349	1	1349	1	1,260.00
04/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4695	4	4695	4	0.00
04/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4753	4	4753	4	0.00
04/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1411	2	1411	2	0.00
04/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1456	2	1456	2	0.00
04/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2097	2	2097	2	0.00
04/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4305	5	4305	5	0.00
04/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1433	2	1433	2	0.00
04/07/2019	2040 On 06-February-20			Bond Future	9.70	93.6762	9.6958	93.6762	0.00
04/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3810	4	3810	4	0.00
04/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3900	4	3900	4	0.00
04/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3855	4	3855	4	0.00
04/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3405	4	3405	4	0.00
04/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3367	4	3367	4	0.00
04/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3442	4	3442	4	0.00
04/07/2019	2044 On 01-August-19			Bond Future	9.64	91.3483	9.6392	91.3483	40,532.00
04/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6211	6	6211	6	0.00
04/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7256	7	7256	7	0.00
04/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	421	0	421	0	228.00
04/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6286	6	6286	6	0.00
04/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2446	2	2446	2	100.00

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04/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6136	6	6136	6	0.00
04/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	356	0	356	0	100.00
04/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1755	1	1755	1	228.00
04/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5315	5	5315	5	0.00
04/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	93	0	93	0	228.00
04/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	55	0	55	0	0.00
04/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2838	3	2838	3	0.00
04/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	26	0	26	0	100.00
04/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2631	3	2631	3	0.00
04/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	886	1	886	1	0.00
04/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	50	0	50	0	0.00
04/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	560	1	560	1	0.00
04/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	53	0	53	0	0.00
04/07/2019	2044 On 07-November-19			Bond Future	9.70	93.1440	9.7001	93.1440	0.00
04/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4583	4	4583	4	0.00
04/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7402	7	7402	7	0.00
04/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	908	1	908	1	328.00
04/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2924	3	2924	3	328.00
04/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4641	4	4641	4	0.00
04/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4526	4	4526	4	0.00
04/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1601	2	1601	2	0.00
04/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5472	6	5472	6	0.00
04/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2582	3	2582	3	0.00
04/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1552	2	1552	2	0.00
04/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1576	2	1576	2	0.00
04/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	787	1	787	1	328.00
04/07/2019	2044 On 06-February-20			Bond Future	9.75	90.5231	9.7524	90.5231	0.00
04/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3696	3	3696	3	0.00
04/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1202	1	1202	1	328.00
04/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3561	3	3561	3	328.00
04/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3651	3	3651	3	0.00
04/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9219	9	9219	9	0.00
04/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3741	3	3741	3	0.00
04/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3586	4	3586	4	0.00

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04/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3507	4	3507	4	0.00
04/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1137	1	1137	1	328.00
04/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3546	4	3546	4	0.00
04/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3667	4	3667	4	0.00
04/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7136	8	7136	8	0.00
04/07/2019	2046 On 01-August-19			Bond Future	115.12	114.6804	115.1150	114.6804	12,638.00
04/07/2019	2046 On 07-November-19			Bond Future	115.69	115.2458	115.6891	115.2458	0.00
04/07/2019	2046 On 06-February-20			Bond Future	117.91	117.4557	117.9072	117.4557	0.00
04/07/2019	2050 On 01-August-19			Bond Future	118.58	118.3273	118.5815	118.3273	11,104.00
04/07/2019	2050 On 07-November-19			Bond Future	120.94	120.6847	120.9440	120.6847	0.00
04/07/2019	2050 On 06-February-20			Bond Future	121.43	121.1625	121.4267	121.1625	0.00
04/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	AL37 On 01-August-19			Index Future	655.79	655.3130	655.7900	655.3130	0.00
04/07/2019	AL37 On 07-November-19			Index Future	668.68	668.1950	668.6820	668.1950	0.00
04/07/2019	AL37 On 06-February-20			Index Future	681.34	680.8490	681.3440	680.8490	0.00
04/07/2019	AL7T On 01-August-19			Index Future	766.57	764.7860	766.5730	764.7860	0.00
04/07/2019	AL7T On 07-November-19			Index Future	781.64	779.8200	781.6420	779.8200	0.00
04/07/2019	AL7T On 06-February-20			Index Future	796.44	794.5880	796.4430	794.5880	0.00
04/07/2019	ALBI On 01-August-19			Index Future	689.15	686.6810	689.1500	686.6810	970.00
04/07/2019	ALBI On 07-November-19			Index Future	702.70	700.1800	702.6970	700.1800	0.00
04/07/2019	ALBI On 06-February-20			Index Future	716.00	713.4390	716.0030	713.4390	0.00
04/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	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
04/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2019	ES33 On 01-August-19			Bond Future	10.64	79.8927	10.6366	79.8927	350.00
04/07/2019	ES33 On 07-November-19			Bond Future	10.75	77.6696	10.7485	77.6696	0.00
04/07/2019	ES33 On 06-February-20			Bond Future	10.85	79.1408	10.8499	79.1408	0.00
04/07/2019	ES42 On 01-August-19			Bond Future	10.94	81.6456	10.9413	81.6456	4,919.00
04/07/2019	ES42 On 07-November-19			Bond Future	11.05	78.9852	11.0517	78.9852	0.00
04/07/2019	ES42 On 06-February-20			Bond Future	11.15	80.4817	11.1481	80.4817	0.00
04/07/2019	GOVI On 01-August-19			GOVI	682.62	680.0120	682.6160	680.0120	437.00
04/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	439260	41	439260	41	0.00
04/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	439360	41	439360	41	0.00
04/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	439460	41	439460	41	0.00
04/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/07/2019	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
04/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 07-November-19			GOVI	696.04	693.3800	696.0350	693.3800	44.00
04/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	231350	20	231350	20	0.00
04/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	231250	20	231250	20	0.00
04/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	231150	20	231150	20	0.00
04/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 06-February-20			GOVI	709.22	706.5100	709.2150	706.5100	0.00
04/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	60650	3	60650	3	0.00
04/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	60750	3	60750	3	0.00
04/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	60850	3	60850	3	0.00
04/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
04/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
04/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2019	IGOV On 01-August-19			Index Future	261.97	261.7630	261.9660	261.7630	815.00
04/07/2019	IGOV On 07-November-19			Index Future	267.19	266.9790	267.1850	266.9790	218.00
04/07/2019	IGOV On 06-February-20			Index Future	272.31	272.0980	272.3080	272.0980	0.00
04/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
04/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
04/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.7000	102.6900	102.7000	0.00
04/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5600	98.5500	98.5600	0.00
04/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9800	101.9600	101.9800	0.00
04/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.8000	98.7700	98.8000	0.00
04/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.38	95.4200	95.3800	95.4200	0.00
04/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.36	94.4100	94.3600	94.4100	0.00
04/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.30	93.3600	93.3000	93.3600	0.00
04/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.21	93.2800	93.2100	93.2800	0.00
04/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.19	95.2600	95.1900	95.2600	51.00
04/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.12	95.2000	95.1200	95.2000	0.00
04/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.09	96.1700	96.0900	96.1700	0.00
04/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.84	99.9200	99.8400	99.9200	0.00
04/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.92	100.9900	100.9200	100.9900	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
04/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.04	94.1100	94.0400	94.1100	0.00
04/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.98	100.0500	99.9800	100.0500	0.00
04/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.26	95.3400	95.2600	95.3400	0.00
04/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.78	90.9300	90.7800	90.9300	0.00
04/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.60	87.7700	87.6000	87.7700	0.00
04/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.22	86.4000	86.2200	86.4000	0.00
04/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.34	88.5300	88.3400	88.5300	0.00
04/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.18	92.3600	92.1800	92.3600	0.00
04/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.68	90.8500	90.6800	90.8500	0.00
04/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.76	92.9300	92.7600	92.9300	0.00
04/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.28	98.4500	98.2800	98.4500	0.00
04/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.60	98.7800	98.6000	98.7800	0.00
04/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.93	92.1200	91.9300	92.1200	0.00
04/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.25	99.4400	99.2500	99.4400	0.00
04/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.62	92.8200	92.6200	92.8200	0.00
04/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/07/2019	R023 On 01-August-19			Bond Future	7.24	104.8797	7.2373	104.8797	57,435.00
04/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5128	5	5128	5	0.00
04/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5186	5	5186	5	0.00
04/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5157	5	5157	5	0.00
04/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R023 On 07-November-19			Bond Future	7.23	103.0096	7.2266	103.0096	0.00
04/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2322	2	2322	2	0.00
04/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2348	2	2348	2	0.00
04/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2374	2	2374	2	0.00
04/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	148	0	148	0	0.00
04/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	151	0	151	0	0.00
04/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	153	0	153	0	0.00
04/07/2019	R023 On 06-February-20			Bond Future	7.19	104.9607	7.1912	104.9607	0.00

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04/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1414	1	1414	1	0.00
04/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1455	1	1455	1	0.00
04/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1434	1	1434	1	0.00
04/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	518	1	518	1	0.00
04/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	512	1	512	1	0.00
04/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	525	1	525	1	0.00
04/07/2019	R035 On 01-August-19			Bond Future	9.37	99.2616	9.3736	99.2616	66,587.00
04/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6498	6	6498	6	0.00
04/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6429	6	6429	6	0.00
04/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6359	6	6359	6	0.00
04/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	26	0	26	0	0.00
04/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	27	0	27	0	0.00
04/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	24	0	24	0	0.00
04/07/2019	R035 On 07-November-19			Bond Future	9.44	96.7105	9.4399	96.7105	0.00
04/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	790	1	790	1	3,500.00
04/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2797	3	2797	3	3,500.00
04/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4510	4	4510	4	0.00
04/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4564	4	4564	4	0.00
04/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4619	4	4619	4	0.00
04/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6447	6	6447	6	0.00
04/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1242	1	1242	1	0.00
04/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1262	1	1262	1	0.00
04/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	744	1	744	1	3,500.00
04/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1223	1	1223	1	0.00
04/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2179	2	2179	2	0.00
04/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4945	5	4945	5	0.00
04/07/2019	R035 On 06-February-20			Bond Future	9.50	98.5423	9.4972	98.5423	0.00
04/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3701	3	3701	3	0.00
04/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3658	3	3658	3	0.00
04/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3615	3	3615	3	0.00
04/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2911	3	2911	3	0.00
04/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2845	3	2845	3	0.00
04/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2878	3	2878	3	0.00
04/07/2019	R186 On 01-August-19			Bond Future	8.08	114.3627	8.0758	114.3627	129,393.00

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04/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8170	8	8170	8	0.00
04/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1584	1	1584	1	6,000.00
04/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5599	5	5599	5	6,000.00
04/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8277	8	8277	8	0.00
04/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1960	2	1960	2	0.00
04/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3654	3	3654	3	0.00
04/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8223	8	8223	8	0.00
04/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6538	6	6538	6	0.00
04/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11131	11	11131	11	0.00
04/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2835	3	2835	3	0.00
04/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	173	0	173	0	0.00
04/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	25	0	25	0	3,100.00
04/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	1	0	1	0	0.00
04/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
04/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	65	0	65	0	0.00
04/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	2	0	2	0	0.00
04/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	263	0	263	0	0.00
04/07/2019	R186 On 07-November-19			Bond Future	8.11	116.6108	8.1109	116.6108	5,960.00
04/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3965	4	3965	4	0.00
04/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4954	5	4954	5	0.00
04/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1849	2	1849	2	0.00
04/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1948	2	1948	2	5,000.00
04/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5051	5	5051	5	0.00
04/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5002	5	5002	5	0.00
04/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	303	0	303	0	0.00
04/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1266	1	1266	1	0.00
04/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1338	1	1338	1	7,500.00
04/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	309	0	309	0	0.00
04/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	478	1	478	1	5,000.00
04/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	315	0	315	0	0.00
04/07/2019	R186 On 06-February-20			Bond Future	8.13	113.5128	8.1319	113.5128	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
04/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3551	3	3551	3	0.00
04/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3629	3	3629	3	0.00
04/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3590	3	3590	3	0.00
04/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1234	1	1234	1	0.00
04/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1219	1	1219	1	0.00
04/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1249	1	1249	1	0.00
04/07/2019	R197 On 01-August-19			Bond Future	302.96	302.9330	302.9576	302.9330	2,507.00
04/07/2019	R197 On 07-November-19			Bond Future	308.99	308.9685	308.9936	308.9685	0.00
04/07/2019	R197 On 06-February-20			Bond Future	307.26	307.2304	307.2555	307.2304	0.00
04/07/2019	R202 On 01-August-19			Bond Future	233.50	233.4742	233.4964	233.4742	9,518.00
04/07/2019	R202 On 07-November-19			Bond Future	238.15	238.1258	238.1485	238.1258	0.00
04/07/2019	R202 On 06-February-20			Bond Future	238.64	238.6219	238.6447	238.6219	0.00
04/07/2019	R207 On 01-August-19			Bond Future	6.06	100.9123	6.0623	100.9123	4,891.00
04/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	550	1	550	1	0.00
04/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	554	1	554	1	0.00
04/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	559	1	559	1	0.00
04/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 07-November-19			Bond Future	4.05	102.8960	4.0543	102.8960	0.00
04/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	359	0	359	0	0.00
04/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	357	0	357	0	0.00
04/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	355	0	355	0	0.00
04/07/2019	R208 On 01-August-19			Bond Future	6.28	103.0915	6.2767	103.0915	10,796.00
04/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2886	3	2886	3	0.00
04/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2871	3	2871	3	0.00
04/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2856	3	2856	3	0.00
04/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
04/07/2019	R208 On 07-November-19			Bond Future	6.05	101.7140	6.0471	101.7140	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
04/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1065	1	1065	1	0.00
04/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1052	1	1052	1	0.00
04/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1040	1	1040	1	0.00
04/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	28	0	28	0	0.00
04/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	29	0	29	0	0.00
04/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	28	0	28	0	0.00
04/07/2019	R208 On 06-February-20			Bond Future	5.67	103.6406	5.6726	103.6406	0.00
04/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	555	1	555	1	0.00
04/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	565	1	565	1	0.00
04/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	574	1	574	1	0.00
04/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	65	0	65	0	0.00
04/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	67	0	67	0	0.00
04/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	66	0	66	0	0.00
04/07/2019	R209 On 01-August-19			Bond Future	9.36	75.7657	9.3619	75.7657	89,403.00
04/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5072	5	5072	5	0.00
04/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5190	5	5190	5	0.00
04/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	775	1	775	1	7,560.00
04/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5131	5	5131	5	0.00
04/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3034	3	3034	3	7,560.00
04/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6891	6	6891	6	0.00
04/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	6	0	6	0	7,560.00
04/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	30	0	30	0	0.00
04/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1193	1	1193	1	0.00
04/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	169	0	169	0	0.00
04/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	32	0	32	0	0.00
04/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	29	0	29	0	0.00
04/07/2019	R209 On 07-November-19			Bond Future	9.42	74.1032	9.4196	74.1032	0.00
04/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3653	3	3653	3	0.00
04/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3743	3	3743	3	0.00
04/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3698	3	3698	3	0.00
04/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1166	1	1166	1	0.00
04/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1148	1	1148	1	0.00
04/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1184	1	1184	1	0.00
04/07/2019	R209 On 06-February-20			Bond Future	9.47	75.5069	9.4671	75.5069	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
04/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3048	3	3048	3	0.00
04/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3083	3	3083	3	0.00
04/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	3012	3	3012	3	0.00
04/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2796	3	2796	3	0.00
04/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2766	3	2766	3	0.00
04/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2736	3	2736	3	0.00
04/07/2019	R210 On 01-August-19			Bond Future	191.16	191.1439	191.1610	191.1439	2,142.00
04/07/2019	R210 On 07-November-19			Bond Future	192.36	192.3455	192.3631	192.3455	0.00
04/07/2019	R210 On 06-February-20			Bond Future	196.05	196.0338	196.0514	196.0338	0.00
04/07/2019	R212 On 01-August-19			Bond Future	160.23	160.2200	160.2320	160.2200	6,690.00
04/07/2019	R212 On 07-November-19			Bond Future	163.42	163.4122	163.4244	163.4122	0.00
04/07/2019	R212 On 06-February-20			Bond Future	164.31	164.2994	164.3116	164.2994	0.00
04/07/2019	R213 On 01-August-19			Bond Future	8.98	88.7408	8.9763	88.7408	17,638.00
04/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6146	6	6146	6	0.00
04/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6261	6	6261	6	0.00
04/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6203	6	6203	6	0.00
04/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	7	0	7	0	0.00
04/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	6	0	6	0	0.00
04/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	7	0	7	0	0.00
04/07/2019	R213 On 07-November-19			Bond Future	9.03	86.9340	9.0349	86.9340	3,080.00
04/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4109	4	4109	4	0.00
04/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4203	4	4203	4	0.00
04/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4156	4	4156	4	0.00
04/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	757	1	757	1	0.00
04/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	731	1	731	1	0.00
04/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	744	1	744	1	0.00
04/07/2019	R213 On 06-February-20			Bond Future	9.08	88.5806	9.0842	88.5806	0.00
04/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3282	3	3282	3	0.00
04/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3244	3	3244	3	0.00
04/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3208	3	3208	3	0.00
04/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2100	2	2100	2	0.00
04/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2125	2	2125	2	0.00
04/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2077	2	2077	2	0.00
04/07/2019	R214 On 01-August-19			Bond Future	9.60	74.4082	9.5974	74.4082	10,625.00

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04/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4905	5	4905	5	0.00
04/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4966	5	4966	5	0.00
04/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4845	4	4845	4	0.00
04/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	54	0	54	0	0.00
04/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	52	0	52	0	0.00
04/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	49	0	49	0	0.00
04/07/2019	R214 On 07-November-19			Bond Future	9.66	72.5734	9.6591	72.5734	0.00
04/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3708	3	3708	3	0.00
04/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3663	3	3663	3	0.00
04/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3754	3	3754	3	0.00
04/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1362	2	1362	2	0.00
04/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1342	1	1342	1	0.00
04/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1322	1	1322	1	0.00
04/07/2019	R214 On 06-February-20			Bond Future	9.71	73.9480	9.7127	73.9480	0.00
04/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	3065	3	3065	3	0.00
04/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3137	3	3137	3	0.00
04/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3101	3	3101	3	0.00
04/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3051	3	3051	3	0.00
04/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3019	3	3019	3	0.00
04/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3084	3	3084	3	0.00
04/07/2019	R248 On 01-August-19			Bond Future	9.60	95.0433	9.5973	95.0433	102,489.00
04/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6500	6	6500	6	0.00
04/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6423	6	6423	6	0.00
04/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6346	6	6346	6	0.00
04/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	50	0	50	0	0.00
04/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	52	0	52	0	0.00
04/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	48	0	48	0	0.00
04/07/2019	R248 On 07-November-19			Bond Future	9.66	92.4726	9.6584	92.4726	2,048.00
04/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4774	4	4774	4	0.00
04/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4715	4	4715	4	0.00
04/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4656	4	4656	4	0.00
04/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1590	2	1590	2	0.00
04/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1614	2	1614	2	0.00
04/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1565	2	1565	2	0.00

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04/07/2019	R248 On 06-February-20			Bond Future	9.71	94.2241	9.7115	94.2241	0.00
04/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3795	4	3795	4	0.00
04/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3841	4	3841	4	0.00
04/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3749	3	3749	3	0.00
04/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3766	4	3766	4	0.00
04/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3850	4	3850	4	0.00
04/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3808	4	3808	4	0.00