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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
05/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	2025 On 01-August-19			Bond Future	136.53	136.6618	136.5316	136.6618	1,622.00
05/07/2019	2025 On 07-November-19			Bond Future	139.25	139.3847	139.2517	139.3847	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2019	2025 On 06-February-20			Bond Future	140.45	140.5829	140.4472	140.5829	0.00
05/07/2019	2029 On 01-August-19			Bond Future	103.42	103.3698	103.4240	103.3698	4,132.00
05/07/2019	2029 On 07-November-19			Bond Future	104.39	104.3350	104.3904	104.3350	150.00
05/07/2019	2029 On 06-February-20			Bond Future	106.39	106.3355	106.3917	106.3355	0.00
05/07/2019	2030 On 01-August-19			Bond Future	8.85	94.8078	8.8469	94.8078	78,162.00
05/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	47	0	47	0	2,025.00
05/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2547	3	2547	3	5,400.00
05/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5276	6	5276	6	0.00
05/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5216	6	5216	6	0.00
05/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6575	7	6575	7	0.00
05/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6634	7	6634	7	0.00
05/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	391	1	391	1	5,400.00
05/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2177	3	2177	3	2,025.00
05/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	631	1	631	1	0.00
05/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2656	3	2656	3	0.00
05/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	2822	3	2822	3	0.00
05/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	1827	2	1827	2	0.00
05/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6516	7	6516	7	0.00
05/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1131	1	1131	1	0.00
05/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	331	0	331	0	6,570.00
05/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	152	0	152	0	0.00
05/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	130	0	130	0	0.00
05/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	3	0	3	0	0.00
05/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	13	0	13	0	4,800.00
05/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	3	0	3	0	0.00
05/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	3	0	3	0	0.00
05/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1547	1	1547	1	0.00
05/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	238	0	238	0	0.00
05/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	13	0	13	0	5,400.00
05/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	168	0	168	0	0.00
05/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3344	3	3344	3	0.00
05/07/2019	2030 On 07-November-19			Bond Future	8.90	96.6715	8.9012	96.6715	200.00
05/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4304	5	4304	5	0.00
05/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1037	1	1037	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
05/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2627	3	2627	3	5,500.00
05/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5702	6	5702	6	0.00
05/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4352	5	4352	5	0.00
05/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4256	5	4256	5	0.00
05/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5396	6	5396	6	0.00
05/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2706	3	2706	3	0.00
05/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	966	1	966	1	0.00
05/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1329	1	1329	1	0.00
05/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	493	0	493	0	0.00
05/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	729	1	729	1	0.00
05/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3103	3	3103	3	0.00
05/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1374	1	1374	1	0.00
05/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	716	1	716	1	0.00
05/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2978	3	2978	3	0.00
05/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	445	0	445	0	5,500.00
05/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	704	1	704	1	0.00
05/07/2019	2030 On 06-February-20			Bond Future	8.95	94.4931	8.9450	94.4931	0.00
05/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3268	4	3268	4	0.00
05/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3305	4	3305	4	0.00
05/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3342	4	3342	4	0.00
05/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2013	2	2013	2	0.00
05/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2061	2	2061	2	0.00
05/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2037	2	2037	2	0.00
05/07/2019	2032 On 01-August-19			Bond Future	9.19	96.3925	9.1880	96.3925	44,151.00
05/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6198	7	6198	7	0.00
05/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6135	7	6135	7	0.00
05/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6072	7	6072	7	0.00
05/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	16	0	16	0	0.00
05/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	14	0	14	0	0.00
05/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	15	0	15	0	0.00
05/07/2019	2032 On 07-November-19			Bond Future	9.25	94.1269	9.2516	94.1269	0.00
05/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4217	5	4217	5	0.00
05/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4168	5	4168	5	0.00
05/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4119	4	4119	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
05/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1072	1	1072	1	0.00
05/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1089	1	1089	1	0.00
05/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1055	1	1055	1	0.00
05/07/2019	2032 On 06-February-20			Bond Future	9.30	95.9098	9.3038	95.9098	0.00
05/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3254	4	3254	4	0.00
05/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3292	4	3292	4	0.00
05/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3216	3	3216	3	0.00
05/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2700	2	2700	2	0.00
05/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2670	2	2670	2	0.00
05/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2640	2	2640	2	0.00
05/07/2019	2033 On 01-August-19			Bond Future	104.14	104.2561	104.1447	104.2561	6,090.00
05/07/2019	2033 On 07-November-19			Bond Future	105.05	105.1632	105.0495	105.1632	50.00
05/07/2019	2033 On 06-February-20			Bond Future	107.06	107.1795	107.0635	107.1795	0.00
05/07/2019	2037 On 01-August-19			Bond Future	9.54	91.7281	9.5445	91.7281	54,192.00
05/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5627	6	5627	6	0.00
05/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5766	6	5766	6	0.00
05/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5696	6	5696	6	0.00
05/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	39	0	39	0	0.00
05/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	37	0	37	0	0.00
05/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	41	0	41	0	0.00
05/07/2019	2037 On 07-November-19			Bond Future	9.61	93.5314	9.6088	93.5314	0.00
05/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4031	4	4031	4	0.00
05/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4133	4	4133	4	0.00
05/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4082	4	4082	4	0.00
05/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1419	1	1419	1	0.00
05/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1396	1	1396	1	0.00
05/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1442	1	1442	1	0.00
05/07/2019	2037 On 06-February-20			Bond Future	9.66	91.0429	9.6639	91.0429	0.00
05/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3392	4	3392	4	0.00
05/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3352	4	3352	4	0.00
05/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3312	4	3312	4	0.00
05/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3305	3	3305	3	0.00
05/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3342	3	3342	3	0.00
05/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3269	3	3269	3	0.00

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05/07/2019	2038 On 01-August-19			Bond Future	121.80	121.6997	121.8012	121.6997	11,392.00
05/07/2019	2038 On 07-November-19			Bond Future	124.23	124.1244	124.2279	124.1244	0.00
05/07/2019	2038 On 06-February-20			Bond Future	124.95	124.8459	124.9510	124.8459	0.00
05/07/2019	2040 On 01-August-19			Bond Future	9.63	94.9823	9.6345	94.9823	39,258.00
05/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5894	6	5894	6	0.00
05/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5968	6	5968	6	0.00
05/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6042	6	6042	6	0.00
05/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	47	0	47	0	0.00
05/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	52	0	52	0	0.00
05/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	50	0	50	0	0.00
05/07/2019	2040 On 07-November-19			Bond Future	9.70	96.8494	9.6988	96.8494	0.00
05/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4306	5	4306	5	0.00
05/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3128	3	3128	3	1,260.00
05/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1187	1	1187	1	1,260.00
05/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4361	5	4361	5	0.00
05/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4417	5	4417	5	0.00
05/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1550	1	1550	1	0.00
05/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1598	1	1598	1	0.00
05/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2287	2	2287	2	0.00
05/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4619	4	4619	4	0.00
05/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1574	1	1574	1	0.00
05/07/2019	2040 On 06-February-20			Bond Future	9.75	94.1732	9.7541	94.1732	0.00
05/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3548	4	3548	4	0.00
05/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3634	4	3634	4	0.00
05/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3591	4	3591	4	0.00
05/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3625	3	3625	3	0.00
05/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3586	3	3586	3	0.00
05/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3664	3	3664	3	0.00
05/07/2019	2044 On 01-August-19			Bond Future	9.69	91.8350	9.6889	91.8350	40,532.00
05/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5792	6	5792	6	0.00
05/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6831	7	6831	7	0.00
05/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	312	0	312	0	228.00
05/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5866	6	5866	6	0.00
05/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2122	2	2122	2	100.00

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05/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5718	6	5718	6	0.00
05/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	260	0	260	0	100.00
05/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1479	2	1479	2	228.00
05/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4905	5	4905	5	0.00
05/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	114	0	114	0	228.00
05/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	67	0	67	0	0.00
05/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3172	3	3172	3	0.00
05/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	32	0	32	0	100.00
05/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2952	3	2952	3	0.00
05/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1041	1	1041	1	0.00
05/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	61	0	61	0	0.00
05/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	666	1	666	1	0.00
05/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	64	0	64	0	0.00
05/07/2019	2044 On 07-November-19			Bond Future	9.75	93.6403	9.7514	93.6403	0.00
05/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4280	5	4280	5	0.00
05/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7036	7	7036	7	0.00
05/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	796	1	796	1	328.00
05/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2684	3	2684	3	328.00
05/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4335	5	4335	5	0.00
05/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4225	5	4225	5	0.00
05/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1738	2	1738	2	0.00
05/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5799	5	5799	5	0.00
05/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1686	2	1686	2	0.00
05/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2782	3	2782	3	0.00
05/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1712	2	1712	2	0.00
05/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	860	1	860	1	328.00
05/07/2019	2044 On 06-February-20			Bond Future	9.81	91.0287	9.8053	91.0287	0.00
05/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3456	4	3456	4	0.00
05/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1086	1	1086	1	328.00
05/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3326	4	3326	4	328.00
05/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3413	4	3413	4	0.00
05/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8852	9	8852	9	0.00
05/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3500	4	3500	4	0.00
05/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3796	4	3796	4	0.00

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05/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3713	4	3713	4	0.00
05/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1218	1	1218	1	328.00
05/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3754	4	3754	4	0.00
05/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3880	4	3880	4	0.00
05/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7467	7	7467	7	0.00
05/07/2019	2046 On 01-August-19			Bond Future	115.13	115.1150	115.1262	115.1150	12,638.00
05/07/2019	2046 On 07-November-19			Bond Future	115.70	115.6891	115.7005	115.6891	0.00
05/07/2019	2046 On 06-February-20			Bond Future	117.92	117.9072	117.9187	117.9072	0.00
05/07/2019	2050 On 01-August-19			Bond Future	118.96	118.5815	118.9582	118.5815	11,104.00
05/07/2019	2050 On 07-November-19			Bond Future	121.33	120.9440	121.3282	120.9440	0.00
05/07/2019	2050 On 06-February-20			Bond Future	121.82	121.4267	121.8179	121.4267	0.00
05/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	AL37 On 01-August-19			Index Future	653.69	655.7900	653.6910	655.7900	0.00
05/07/2019	AL37 On 07-November-19			Index Future	666.54	668.6820	666.5410	668.6820	0.00
05/07/2019	AL37 On 06-February-20			Index Future	679.16	681.3440	679.1610	681.3440	0.00
05/07/2019	AL7T On 01-August-19			Index Future	763.13	766.5730	763.1300	766.5730	0.00
05/07/2019	AL7T On 07-November-19			Index Future	778.13	781.6420	778.1310	781.6420	0.00
05/07/2019	AL7T On 06-February-20			Index Future	792.86	796.4430	792.8640	796.4430	0.00
05/07/2019	ALBI On 01-August-19			Index Future	686.22	689.1500	686.2200	689.1500	970.00
05/07/2019	ALBI On 07-November-19			Index Future	699.71	702.6970	699.7100	702.6970	0.00
05/07/2019	ALBI On 06-February-20			Index Future	712.96	716.0030	712.9580	716.0030	0.00
05/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	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
05/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2019	ES33 On 01-August-19			Bond Future	10.69	80.2628	10.6911	80.2628	350.00
05/07/2019	ES33 On 07-November-19			Bond Future	10.81	78.0470	10.8050	78.0470	0.00
05/07/2019	ES33 On 06-February-20			Bond Future	10.91	79.5253	10.9085	79.5253	0.00
05/07/2019	ES42 On 01-August-19			Bond Future	10.99	82.0353	10.9907	82.0353	4,919.00
05/07/2019	ES42 On 07-November-19			Bond Future	11.10	79.3827	11.1029	79.3827	0.00
05/07/2019	ES42 On 06-February-20			Bond Future	11.20	80.8865	11.2011	80.8865	0.00
05/07/2019	GOVI On 01-August-19			GOVI	679.57	682.6160	679.5720	682.6160	437.00
05/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	408820	44	408820	44	0.00
05/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	408920	44	408920	44	0.00
05/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	409020	44	409020	44	0.00
05/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/07/2019	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
05/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 07-November-19			GOVI	692.93	696.0350	692.9310	696.0350	44.00
05/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	200310	23	200310	23	0.00
05/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	200210	23	200210	23	0.00
05/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	200110	23	200110	23	0.00
05/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 06-February-20			GOVI	706.05	709.2150	706.0510	709.2150	0.00
05/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	29010	6	29010	6	0.00
05/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	29110	6	29110	6	0.00
05/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	29210	6	29210	6	0.00
05/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
05/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
05/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2019	IGOV On 01-August-19			Index Future	262.14	261.9660	262.1350	261.9660	815.00
05/07/2019	IGOV On 07-November-19			Index Future	267.36	267.1850	267.3580	267.1850	218.00
05/07/2019	IGOV On 06-February-20			Index Future	272.48	272.3080	272.4830	272.3080	0.00
05/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
05/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
05/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
05/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5500	98.5700	98.5500	0.00
05/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9600	101.9900	101.9600	0.00
05/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.7700	98.8100	98.7700	0.00
05/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.3800	95.4400	95.3800	0.00
05/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.43	94.3600	94.4300	94.3600	0.00
05/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.39	93.3000	93.3900	93.3000	0.00
05/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.32	93.2100	93.3200	93.2100	0.00
05/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.32	95.1900	95.3200	95.1900	51.00
05/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.27	95.1200	95.2700	95.1200	0.00
05/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.26	96.0900	96.2600	96.0900	0.00
05/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.03	99.8400	100.0300	99.8400	0.00
05/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.13	100.9200	101.1300	100.9200	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
05/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.27	94.0400	94.2700	94.0400	0.00
05/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.22	99.9800	100.2200	99.9800	0.00
05/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.53	95.2600	95.5300	95.2600	0.00
05/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.17	90.7800	91.1700	90.7800	0.00
05/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.03	87.6000	88.0300	87.6000	0.00
05/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.67	86.2200	86.6700	86.2200	0.00
05/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.81	88.3400	88.8100	88.3400	0.00
05/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.65	92.1800	92.6500	92.1800	0.00
05/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.15	90.6800	91.1500	90.6800	0.00
05/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.24	92.7600	93.2400	92.7600	0.00
05/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.76	98.2800	98.7600	98.2800	0.00
05/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.10	98.6000	99.1000	98.6000	0.00
05/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.45	91.9300	92.4500	91.9300	0.00
05/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.77	99.2500	99.7700	99.2500	0.00
05/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.17	92.6200	93.1700	92.6200	0.00
05/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/07/2019	R023 On 01-August-19			Bond Future	7.33	104.9275	7.3347	104.9275	56,013.00
05/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4824	5	4824	5	0.00
05/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4883	5	4883	5	0.00
05/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4853	5	4853	5	0.00
05/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R023 On 07-November-19			Bond Future	7.33	103.0584	7.3329	103.0584	0.00
05/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2060	2	2060	2	0.00
05/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2085	2	2085	2	0.00
05/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2111	2	2111	2	0.00
05/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	194	0	194	0	0.00
05/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	197	0	197	0	0.00
05/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	201	0	201	0	0.00
05/07/2019	R023 On 06-February-20			Bond Future	7.31	105.0102	7.3075	105.0102	0.00

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05/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1213	1	1213	1	0.00
05/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1251	1	1251	1	0.00
05/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1232	1	1232	1	0.00
05/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	631	1	631	1	0.00
05/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	624	1	624	1	0.00
05/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	639	1	639	1	0.00
05/07/2019	R035 On 01-August-19			Bond Future	9.42	99.7814	9.4183	99.7814	71,099.00
05/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6152	6	6152	6	0.00
05/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6082	6	6082	6	0.00
05/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6013	6	6013	6	0.00
05/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	31	0	31	0	0.00
05/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	32	0	32	0	0.00
05/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	29	0	29	0	0.00
05/07/2019	R035 On 07-November-19			Bond Future	9.49	97.2404	9.4862	97.2404	0.00
05/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4252	5	4252	5	0.00
05/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	700	1	700	1	3,500.00
05/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2593	3	2593	3	3,500.00
05/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4305	5	4305	5	0.00
05/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4358	5	4358	5	0.00
05/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6151	6	6151	6	0.00
05/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1341	1	1341	1	0.00
05/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1362	1	1362	1	0.00
05/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	807	1	807	1	3,500.00
05/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1320	1	1320	1	0.00
05/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2334	2	2334	2	0.00
05/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5212	5	5212	5	0.00
05/07/2019	R035 On 06-February-20			Bond Future	9.55	99.0821	9.5451	99.0821	0.00
05/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3493	4	3493	4	0.00
05/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3451	4	3451	4	0.00
05/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3410	4	3410	4	0.00
05/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3070	3	3070	3	0.00
05/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3002	3	3002	3	0.00
05/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3036	3	3036	3	0.00
05/07/2019	R186 On 01-August-19			Bond Future	8.17	114.5756	8.1717	114.5756	125,318.00

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05/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7602	8	7602	8	0.00
05/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1167	2	1167	2	6,000.00
05/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5034	6	5034	6	6,000.00
05/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	7710	8	7710	8	0.00
05/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1501	2	1501	2	0.00
05/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5971	7	5971	7	0.00
05/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	7656	8	7656	8	0.00
05/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3107	4	3107	4	0.00
05/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10564	11	10564	11	0.00
05/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2316	3	2316	3	0.00
05/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	281	0	281	0	0.00
05/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	46	0	46	0	3,100.00
05/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	1	0	1	0	0.00
05/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
05/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	113	0	113	0	0.00
05/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	5	0	5	0	0.00
05/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	413	0	413	0	0.00
05/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R186 On 07-November-19			Bond Future	8.21	116.8279	8.2119	116.8279	5,960.00
05/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3508	4	3508	4	0.00
05/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4460	5	4460	5	0.00
05/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1536	2	1536	2	0.00
05/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1625	2	1625	2	5,000.00
05/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4553	5	4553	5	0.00
05/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4506	5	4506	5	0.00
05/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	384	0	384	0	0.00
05/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1522	1	1522	1	0.00
05/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1605	1	1605	1	7,500.00
05/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	392	0	392	0	0.00
05/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	599	0	599	0	5,000.00
05/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	399	0	399	0	0.00
05/07/2019	R186 On 06-February-20			Bond Future	8.24	113.7339	8.2380	113.7339	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
05/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3162	4	3162	4	0.00
05/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3237	4	3237	4	0.00
05/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3199	4	3199	4	0.00
05/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1433	1	1433	1	0.00
05/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1416	1	1416	1	0.00
05/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1450	1	1450	1	0.00
05/07/2019	R197 On 01-August-19			Bond Future	302.98	302.9576	302.9822	302.9576	2,507.00
05/07/2019	R197 On 07-November-19			Bond Future	309.02	308.9936	309.0187	308.9936	0.00
05/07/2019	R197 On 06-February-20			Bond Future	307.28	307.2555	307.2806	307.2555	0.00
05/07/2019	R202 On 01-August-19			Bond Future	233.52	233.4964	233.5189	233.4964	9,518.00
05/07/2019	R202 On 07-November-19			Bond Future	238.17	238.1485	238.1711	238.1485	0.00
05/07/2019	R202 On 06-February-20			Bond Future	238.67	238.6447	238.6673	238.6447	0.00
05/07/2019	R207 On 01-August-19			Bond Future	6.13	100.9099	6.1255	100.9099	4,891.00
05/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	522	1	522	1	0.00
05/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	527	1	527	1	0.00
05/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	531	1	531	1	0.00
05/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 07-November-19			Bond Future	4.21	102.8935	4.2113	102.8935	0.00
05/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
05/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	387	0	387	0	0.00
05/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	385	0	385	0	0.00
05/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	383	0	383	0	0.00
05/07/2019	R208 On 01-August-19			Bond Future	6.28	103.0807	6.2784	103.0807	10,796.00
05/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2883	3	2883	3	0.00
05/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2868	3	2868	3	0.00
05/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2853	3	2853	3	0.00
05/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
05/07/2019	R208 On 07-November-19			Bond Future	6.05	101.7030	6.0491	101.7030	0.00

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05/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1062	1	1062	1	0.00
05/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1050	1	1050	1	0.00
05/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1037	1	1037	1	0.00
05/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	28	0	28	0	0.00
05/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	29	0	29	0	0.00
05/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	28	0	28	0	0.00
05/07/2019	R208 On 06-February-20			Bond Future	5.68	103.6292	5.6753	103.6292	0.00
05/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	552	1	552	1	0.00
05/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	562	1	562	1	0.00
05/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	571	1	571	1	0.00
05/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	65	0	65	0	0.00
05/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	67	0	67	0	0.00
05/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	66	0	66	0	0.00
05/07/2019	R209 On 01-August-19			Bond Future	9.42	76.1759	9.4168	76.1759	89,403.00
05/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4712	5	4712	5	0.00
05/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	608	1	608	1	7,560.00
05/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4830	5	4830	5	0.00
05/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4771	5	4771	5	0.00
05/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2708	3	2708	3	7,560.00
05/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6525	7	6525	7	0.00
05/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	8	0	8	0	7,560.00
05/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	38	0	38	0	0.00
05/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1395	1	1395	1	0.00
05/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	210	0	210	0	0.00
05/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	40	0	40	0	0.00
05/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	37	0	37	0	0.00
05/07/2019	R209 On 07-November-19			Bond Future	9.48	74.5214	9.4762	74.5214	30.00
05/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3392	4	3392	4	0.00
05/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3479	4	3479	4	0.00
05/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3435	4	3435	4	0.00
05/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1278	1	1278	1	0.00
05/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1259	1	1259	1	0.00
05/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1298	1	1298	1	0.00
05/07/2019	R209 On 06-February-20			Bond Future	9.53	75.9329	9.5254	75.9329	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
05/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2841	3	2841	3	0.00
05/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2875	3	2875	3	0.00
05/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2806	3	2806	3	0.00
05/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2973	3	2973	3	0.00
05/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2941	3	2941	3	0.00
05/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2910	3	2910	3	0.00
05/07/2019	R210 On 01-August-19			Bond Future	191.69	191.1610	191.6916	191.1610	2,142.00
05/07/2019	R210 On 07-November-19			Bond Future	192.90	192.3631	192.9042	192.3631	0.00
05/07/2019	R210 On 06-February-20			Bond Future	196.60	196.0514	196.6026	196.0514	0.00
05/07/2019	R212 On 01-August-19			Bond Future	160.24	160.2320	160.2441	160.2320	6,690.00
05/07/2019	R212 On 07-November-19			Bond Future	163.44	163.4244	163.4367	163.4244	0.00
05/07/2019	R212 On 06-February-20			Bond Future	164.32	164.3116	164.3239	164.3116	0.00
05/07/2019	R213 On 01-August-19			Bond Future	9.03	88.9715	9.0313	88.9715	17,638.00
05/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	5795	6	5795	6	0.00
05/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	5911	6	5911	6	0.00
05/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	5853	6	5853	6	0.00
05/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	9	0	9	0	0.00
05/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	8	0	8	0	0.00
05/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	9	0	9	0	0.00
05/07/2019	R213 On 07-November-19			Bond Future	9.09	87.1692	9.0919	87.1692	3,080.00
05/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	3835	4	3835	4	0.00
05/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	3926	4	3926	4	0.00
05/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3880	4	3880	4	0.00
05/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	841	1	841	1	0.00
05/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	813	1	813	1	0.00
05/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	827	1	827	1	0.00
05/07/2019	R213 On 06-February-20			Bond Future	9.14	88.8201	9.1433	88.8201	0.00
05/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3065	3	3065	3	0.00
05/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3029	3	3029	3	0.00
05/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2994	3	2994	3	0.00
05/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2251	2	2251	2	0.00
05/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2277	2	2277	2	0.00
05/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2226	2	2226	2	0.00
05/07/2019	R214 On 01-August-19			Bond Future	9.65	74.7996	9.6472	74.7996	10,625.00

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05/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4569	5	4569	5	0.00
05/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4629	5	4629	5	0.00
05/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4509	5	4509	5	0.00
05/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	66	0	66	0	0.00
05/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	63	0	63	0	0.00
05/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	60	0	60	0	0.00
05/07/2019	R214 On 07-November-19			Bond Future	9.71	72.9724	9.7105	72.9724	0.00
05/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3466	4	3466	4	0.00
05/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3421	4	3421	4	0.00
05/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3510	4	3510	4	0.00
05/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1475	1	1475	1	0.00
05/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1453	1	1453	1	0.00
05/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1432	1	1432	1	0.00
05/07/2019	R214 On 06-February-20			Bond Future	9.77	74.3545	9.7656	74.3545	0.00
05/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2874	3	2874	3	0.00
05/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2943	3	2943	3	0.00
05/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2908	3	2908	3	0.00
05/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3220	3	3220	3	0.00
05/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3186	3	3186	3	0.00
05/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3253	3	3253	3	0.00
05/07/2019	R248 On 01-August-19			Bond Future	9.65	95.5469	9.6521	95.5469	102,489.00
05/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6021	6	6021	6	0.00
05/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5944	6	5944	6	0.00
05/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5868	6	5868	6	0.00
05/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	63	0	63	0	0.00
05/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	67	0	67	0	0.00
05/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	60	0	60	0	0.00
05/07/2019	R248 On 07-November-19			Bond Future	9.72	92.9861	9.7150	92.9861	2,048.00
05/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4426	5	4426	5	0.00
05/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4368	5	4368	5	0.00
05/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4311	5	4311	5	0.00
05/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1745	2	1745	2	0.00
05/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1772	2	1772	2	0.00
05/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1718	2	1718	2	0.00

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05/07/2019	R248 On 06-February-20			Bond Future	9.77	94.7472	9.7698	94.7472	0.00
05/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3526	4	3526	4	0.00
05/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3570	4	3570	4	0.00
05/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3482	4	3482	4	0.00
05/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4007	4	4007	4	0.00
05/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4095	4	4095	4	0.00
05/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4050	4	4050	4	0.00