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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	2025 On 07-February-19			Bond Future	133.59	133.5981	133.5892	133.5981	355.00
06/02/2019	2025 On 02-May-19			Bond Future	135.89	135.8977	135.8874	135.8977	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	2025 On 01-August-19			Bond Future	138.48	138.4872	138.4758	138.4872	0.00
06/02/2019	2029 On 07-February-19			Bond Future	101.58	101.4519	101.5831	101.4519	80.00
06/02/2019	2029 On 02-May-19			Bond Future	102.26	102.1254	102.2579	102.1254	3,020.00
06/02/2019	2029 On 01-August-19			Bond Future	104.24	104.1066	104.2410	104.1066	0.00
06/02/2019	2030 On 07-February-19			Bond Future	9.12	92.7408	9.1207	92.7408	29,518.00
06/02/2019	2030 On 07-February-19	9.18	Call	Bond Future	429	1	429	1	0.00
06/02/2019	2030 On 07-February-19	9.68	Call	Bond Future	3534	4	3534	4	0.00
06/02/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	10.20	Call	Bond Future	6658	7	6658	7	0.00
06/02/2019	2030 On 07-February-19	8.90	Call	Bond Future	0	0	0	0	1,320.00
06/02/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	9.60	Call	Bond Future	3040	3	3040	3	1,320.00
06/02/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	9.40	Call	Bond Future	1788	2	1788	2	0.00
06/02/2019	2030 On 07-February-19	8.70	Put	Bond Future	2784	3	2784	3	0.00
06/02/2019	2030 On 07-February-19	8.90	Put	Bond Future	1447	1	1447	1	0.00
06/02/2019	2030 On 07-February-19	9.40	Put	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	8.64	Put	Bond Future	3190	3	3190	3	0.00
06/02/2019	2030 On 07-February-19	9.60	Put	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 07-February-19	8.63	Put	Bond Future	3258	3	3258	3	0.00
06/02/2019	2030 On 07-February-19	8.62	Put	Bond Future	3326	3	3326	3	0.00
06/02/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
06/02/2019	2030 On 07-February-19	9.18	Put	Bond Future	46	0	46	0	0.00
06/02/2019	2030 On 07-February-19	9.68	Put	Bond Future	0	0	0	0	0.00
06/02/2019	2030 On 02-May-19			Bond Future	9.18	94.3158	9.1777	94.3158	47,672.00
06/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2419	3	2419	3	0.00
06/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6412	7	6412	7	0.00
06/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2500	3	2500	3	0.00
06/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	855	1	855	1	3,000.00
06/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2459	3	2459	3	3,000.00
06/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1056	1	1056	1	0.00
06/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1035	1	1035	1	0.00
06/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2650	3	2650	3	0.00

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06/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	190	0	190	0	3,000.00
06/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1078	1	1078	1	0.00
06/02/2019	2030 On 01-August-19			Bond Future	9.23	92.1178	9.2322	92.1178	0.00
06/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	5152	5	5152	5	0.00
06/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	5198	5	5198	5	0.00
06/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	5106	5	5106	5	0.00
06/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1022	1	1022	1	0.00
06/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1048	1	1048	1	0.00
06/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1035	1	1035	1	0.00
06/02/2019	2032 On 07-February-19			Bond Future	9.34	95.0828	9.3407	95.0828	21,390.00
06/02/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2032 On 07-February-19	8.81	Put	Bond Future	3849	4	3849	4	0.00
06/02/2019	2032 On 07-February-19	8.80	Put	Bond Future	3924	4	3924	4	0.00
06/02/2019	2032 On 07-February-19	8.82	Put	Bond Future	3775	4	3775	4	0.00
06/02/2019	2032 On 02-May-19			Bond Future	9.40	92.5417	9.3978	92.5417	40,947.00
06/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2724	3	2724	3	0.00
06/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2768	3	2768	3	0.00
06/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2813	3	2813	3	0.00
06/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1220	1	1220	1	0.00
06/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1266	1	1266	1	0.00
06/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1243	1	1243	1	0.00
06/02/2019	2032 On 01-August-19			Bond Future	9.45	94.3152	9.4508	94.3152	0.00
06/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5525	6	5525	6	0.00
06/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5476	6	5476	6	0.00
06/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5427	6	5427	6	0.00
06/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1194	1	1194	1	0.00
06/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1165	1	1165	1	0.00
06/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1179	1	1179	1	0.00
06/02/2019	2033 On 07-February-19			Bond Future	104.25	104.2537	104.2480	104.2537	120.00
06/02/2019	2033 On 02-May-19			Bond Future	104.90	104.9032	104.8964	104.9032	6,090.00
06/02/2019	2033 On 01-August-19			Bond Future	106.93	106.9383	106.9306	106.9383	0.00
06/02/2019	2037 On 07-February-19			Bond Future	9.59	91.1963	9.5907	91.1963	33,806.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2037 On 07-February-19	9.05	Put	Bond Future	4422	4	4422	4	0.00
06/02/2019	2037 On 07-February-19	9.07	Put	Bond Future	4252	4	4252	4	0.00
06/02/2019	2037 On 07-February-19	9.06	Put	Bond Future	4337	4	4337	4	0.00
06/02/2019	2037 On 02-May-19			Bond Future	9.65	92.7451	9.6489	92.7451	57,745.00
06/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2715	3	2715	3	0.00
06/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2669	3	2669	3	0.00
06/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2762	3	2762	3	0.00
06/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1580	2	1580	2	0.00
06/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1549	2	1549	2	0.00
06/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1520	2	1520	2	0.00
06/02/2019	2037 On 01-August-19			Bond Future	9.71	90.2666	9.7062	90.2666	0.00
06/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5805	6	5805	6	0.00
06/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5911	6	5911	6	0.00
06/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5858	6	5858	6	0.00
06/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1458	1	1458	1	0.00
06/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1440	1	1440	1	0.00
06/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1476	2	1476	2	0.00
06/02/2019	2038 On 07-February-19			Bond Future	121.69	121.6931	121.6875	121.6931	1,995.00
06/02/2019	2038 On 02-May-19			Bond Future	123.78	123.7878	123.7808	123.7878	10,004.00
06/02/2019	2038 On 01-August-19			Bond Future	126.13	126.1366	126.1287	126.1366	0.00
06/02/2019	2040 On 07-February-19			Bond Future	9.67	94.5932	9.6657	94.5932	8,592.00
06/02/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2040 On 07-February-19	9.12	Put	Bond Future	4823	5	4823	5	0.00
06/02/2019	2040 On 07-February-19	9.11	Put	Bond Future	4915	5	4915	5	0.00
06/02/2019	2040 On 07-February-19	9.13	Put	Bond Future	4731	4	4731	4	0.00
06/02/2019	2040 On 02-May-19			Bond Future	9.72	96.1997	9.7236	96.1997	22,321.00
06/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	3065	3	3065	3	0.00
06/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4759	5	4759	5	1,150.00
06/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1723	2	1723	2	1,150.00

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06/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	3014	3	3014	3	0.00
06/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2964	3	2964	3	0.00
06/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1633	2	1633	2	0.00
06/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1665	2	1665	2	0.00
06/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2770	3	2770	3	0.00
06/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1602	2	1602	2	0.00
06/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	891	1	891	1	0.00
06/02/2019	2040 On 01-August-19			Bond Future	9.78	93.5371	9.7808	93.5371	0.00
06/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	6243	6	6243	6	0.00
06/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	6300	6	6300	6	0.00
06/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	6357	7	6357	7	0.00
06/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1589	2	1589	2	0.00
06/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1627	2	1627	2	0.00
06/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1608	2	1608	2	0.00
06/02/2019	2044 On 07-February-19			Bond Future	9.69	91.8202	9.6857	91.8202	20,936.00
06/02/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
06/02/2019	2044 On 07-February-19	9.16	Put	Bond Future	4752	4	4752	4	0.00
06/02/2019	2044 On 07-February-19	9.17	Put	Bond Future	4658	4	4658	4	0.00
06/02/2019	2044 On 07-February-19	9.18	Put	Bond Future	4564	4	4564	4	0.00
06/02/2019	2044 On 02-May-19			Bond Future	9.74	93.3796	9.7411	93.3796	35,981.00
06/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	3044	3	3044	3	0.00
06/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	3148	3	3148	3	0.00
06/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	3096	3	3096	3	0.00
06/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1635	2	1635	2	0.00
06/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1667	2	1667	2	0.00
06/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1699	2	1699	2	0.00
06/02/2019	2044 On 01-August-19			Bond Future	9.80	90.7882	9.7959	90.7882	0.00
06/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	6457	7	6457	7	0.00
06/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	7276	7	7276	7	0.00
06/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1730	2	1730	2	100.00
06/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	6399	7	6399	7	0.00
06/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3672	4	3672	4	100.00

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06/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6515	7	6515	7	0.00
06/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1392	1	1392	1	100.00
06/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1664	2	1664	2	0.00
06/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5556	5	5556	5	0.00
06/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1624	2	1624	2	0.00
06/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3130	3	3130	3	0.00
06/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1644	2	1644	2	0.00
06/02/2019	2046 On 07-February-19			Bond Future	116.31	116.3138	116.3082	116.3138	393.00
06/02/2019	2046 On 02-May-19			Bond Future	116.62	116.6301	116.6236	116.6301	12,458.00
06/02/2019	2046 On 01-August-19			Bond Future	118.89	118.8929	118.8853	118.8929	0.00
06/02/2019	2050 On 07-February-19			Bond Future	120.47	120.7307	120.4738	120.7307	3,083.00
06/02/2019	2050 On 02-May-19			Bond Future	122.55	122.8086	122.5463	122.8086	10,593.00
06/02/2019	2050 On 01-August-19			Bond Future	123.10	123.3730	123.1049	123.3730	0.00
06/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	AL37 On 07-February-19			Index Future	618.74	619.6570	618.7370	619.6570	0.00
06/02/2019	AL37 On 02-May-19			Index Future	629.24	630.1770	629.2390	630.1770	0.00
06/02/2019	AL37 On 01-August-19			Index Future	641.29	642.2470	641.2900	642.2470	0.00
06/02/2019	AL7T On 07-February-19			Index Future	716.90	718.4560	716.8990	718.4560	0.00
06/02/2019	AL7T On 02-May-19			Index Future	729.07	730.6530	729.0670	730.6530	0.00
06/02/2019	AL7T On 01-August-19			Index Future	743.03	744.6470	743.0300	744.6470	0.00
06/02/2019	ALBI On 07-February-19			Index Future	650.52	652.0200	650.5180	652.0200	24.00
06/02/2019	ALBI On 02-May-19			Index Future	661.56	663.0890	661.5600	663.0890	885.00
06/02/2019	ALBI On 01-August-19			Index Future	674.23	675.7890	674.2290	675.7890	0.00
06/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2019	ES33 On 07-February-19			Bond Future	10.77	79.4557	10.7713	79.4557	0.00
06/02/2019	ES33 On 02-May-19			Bond Future	10.87	77.0149	10.8677	77.0149	350.00
06/02/2019	ES33 On 01-August-19			Bond Future	10.96	78.4907	10.9648	78.4907	0.00
06/02/2019	ES42 On 07-February-19			Bond Future	11.02	81.7805	11.0162	81.7805	0.00
06/02/2019	ES42 On 02-May-19			Bond Future	11.11	78.9091	11.1125	78.9091	4,919.00
06/02/2019	ES42 On 01-August-19			Bond Future	11.21	80.4216	11.2078	80.4216	0.00
06/02/2019	GOVI On 07-February-19			GOVI	644.27	645.7910	644.2730	645.7910	46.00
06/02/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 07-February-19	666.51	Call	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
06/02/2019	GOVI On 07-February-19	666.51	Put	GOVI	222370	21	222370	21	0.00
06/02/2019	GOVI On 07-February-19	666.52	Put	GOVI	222470	21	222470	21	0.00
06/02/2019	GOVI On 07-February-19	666.53	Put	GOVI	222570	21	222570	21	0.00
06/02/2019	GOVI On 02-May-19			GOVI	655.21	656.7550	655.2080	656.7550	442.00
06/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	73280	9	73280	9	0.00
06/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	73380	9	73380	9	0.00
06/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	73480	9	73480	9	0.00
06/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 01-August-19			GOVI	667.76	669.3340	667.7560	669.3340	0.00
06/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	290660	31	290660	31	0.00
06/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	290760	31	290760	31	0.00
06/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	290860	31	290860	31	0.00
06/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
06/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2019	IGOV On 07-February-19			Index Future	256.59	256.6680	256.5850	256.6680	99.00
06/02/2019	IGOV On 02-May-19			Index Future	261.00	261.0850	260.9990	261.0850	734.00
06/02/2019	IGOV On 01-August-19			Index Future	266.06	266.1480	266.0600	266.1480	0.00
06/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
06/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
06/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
06/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
06/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
06/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
06/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
06/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.80	98.7900	98.8000	98.7900	0.00
06/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3400	102.3500	102.3400	0.00
06/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.31	99.3000	99.3100	99.3000	0.00
06/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.08	96.0600	96.0800	96.0600	0.00
06/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.21	95.1900	95.2100	95.1900	0.00
06/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.31	94.2800	94.3100	94.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.39	94.3500	94.3900	94.3500	0.00
06/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.51	96.4500	96.5100	96.4500	51.00
06/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.57	96.5100	96.5700	96.5100	0.00
06/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.68	97.6100	97.6800	97.6100	0.00
06/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.54	101.4600	101.5400	101.4600	0.00
06/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.72	102.6300	102.7200	102.6300	0.00
06/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.01	95.9100	96.0100	95.9100	0.00
06/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.01	101.9100	102.0100	101.9100	0.00
06/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.43	97.3300	97.4300	97.3300	0.00
06/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.78	93.5600	93.7800	93.5600	0.00
06/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.74	90.5000	90.7400	90.5000	0.00
06/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.46	89.1900	89.4600	89.1900	0.00
06/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.62	91.3400	91.6200	91.3400	0.00
06/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.44	95.1500	95.4400	95.1500	0.00
06/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.99	93.6900	93.9900	93.6900	0.00
06/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.06	95.7700	96.0600	95.7700	0.00
06/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.53	101.2500	101.5300	101.2500	0.00
06/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.88	101.6000	101.8800	101.6000	0.00
06/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.33	95.0500	95.3300	95.0500	0.00
06/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.55	102.2900	102.5500	102.2900	0.00
06/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.06	95.7800	96.0600	95.7800	0.00
06/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/02/2019	R023 On 07-February-19			Bond Future	7.81	103.4862	7.8055	103.4862	32,000.00
06/02/2019	R023 On 07-February-19	10.57	Call	Bond Future	8902	9	8902	9	0.00
06/02/2019	R023 On 07-February-19	10.59	Call	Bond Future	8963	9	8963	9	0.00
06/02/2019	R023 On 07-February-19	10.58	Call	Bond Future	8933	9	8933	9	0.00
06/02/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R023 On 02-May-19			Bond Future	7.83	101.3155	7.8276	101.3155	69,199.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2152	2	2152	2	0.00
06/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2124	2	2124	2	0.00
06/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2095	2	2095	2	0.00
06/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	131	0	131	0	0.00
06/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	134	0	134	0	0.00
06/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	128	0	128	0	0.00
06/02/2019	R023 On 01-August-19			Bond Future	7.83	103.2567	7.8282	103.2567	0.00
06/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3511	4	3511	4	0.00
06/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3562	4	3562	4	0.00
06/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3536	4	3536	4	0.00
06/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	206	0	206	0	0.00
06/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	202	0	202	0	0.00
06/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	211	0	211	0	0.00
06/02/2019	R035 On 07-February-19			Bond Future	9.52	99.0358	9.5158	99.0358	11,417.00
06/02/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R035 On 07-February-19	8.97	Put	Bond Future	4419	4	4419	4	0.00
06/02/2019	R035 On 07-February-19	8.98	Put	Bond Future	4335	4	4335	4	0.00
06/02/2019	R035 On 07-February-19	8.96	Put	Bond Future	4503	4	4503	4	0.00
06/02/2019	R035 On 02-May-19			Bond Future	9.57	96.2192	9.5716	96.2192	74,020.00
06/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2803	3	2803	3	0.00
06/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2850	3	2850	3	0.00
06/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2756	3	2756	3	0.00
06/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1543	1	1543	1	0.00
06/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1485	1	1485	1	0.00
06/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1514	1	1514	1	0.00
06/02/2019	R035 On 01-August-19			Bond Future	9.62	98.0628	9.6247	98.0628	0.00
06/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5984	6	5984	6	0.00
06/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5930	6	5930	6	0.00
06/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5877	6	5877	6	0.00
06/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1473	1	1473	1	0.00
06/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1491	1	1491	1	0.00
06/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1455	1	1455	1	0.00

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06/02/2019	R186 On 07-February-19			Bond Future	8.64	112.2400	8.6357	112.2400	55,413.00
06/02/2019	R186 On 07-February-19	9.00	Call	Bond Future	2157	2	2157	2	0.00
06/02/2019	R186 On 07-February-19	9.20	Call	Bond Future	3318	4	3318	4	3,000.00
06/02/2019	R186 On 07-February-19	9.30	Call	Bond Future	3893	4	3893	4	0.00
06/02/2019	R186 On 07-February-19	9.38	Call	Bond Future	4349	5	4349	5	6,000.00
06/02/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	8.50	Call	Bond Future	2	0	2	0	1,000.00
06/02/2019	R186 On 07-February-19	9.50	Call	Bond Future	5029	5	5029	5	0.00
06/02/2019	R186 On 07-February-19	9.10	Call	Bond Future	2740	3	2740	3	0.00
06/02/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	9.92	Call	Bond Future	7365	8	7365	8	0.00
06/02/2019	R186 On 07-February-19	9.23	Call	Bond Future	3491	4	3491	4	3,000.00
06/02/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	9.27	Call	Bond Future	3721	4	3721	4	1,170.00
06/02/2019	R186 On 07-February-19	8.30	Call	Bond Future	0	0	0	0	210.00
06/02/2019	R186 On 07-February-19	9.90	Call	Bond Future	7255	8	7255	8	0.00
06/02/2019	R186 On 07-February-19	8.77	Call	Bond Future	804	1	804	1	1,170.00
06/02/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
06/02/2019	R186 On 07-February-19	8.77	Put	Bond Future	3	0	3	0	0.00
06/02/2019	R186 On 07-February-19	8.22	Put	Bond Future	2530	2	2530	2	0.00
06/02/2019	R186 On 07-February-19	9.27	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	9.23	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	8.30	Put	Bond Future	2038	2	2038	2	0.00
06/02/2019	R186 On 07-February-19	8.50	Put	Bond Future	820	1	820	1	0.00
06/02/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
06/02/2019	R186 On 07-February-19	8.20	Put	Bond Future	2654	2	2654	2	0.00
06/02/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
06/02/2019	R186 On 07-February-19	9.10	Put	Bond Future	0	0	0	0	1,000.00
06/02/2019	R186 On 07-February-19	8.21	Put	Bond Future	2592	2	2592	2	0.00
06/02/2019	R186 On 07-February-19	9.30	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 07-February-19	9.00	Put	Bond Future	0	0	0	0	7,500.00
06/02/2019	R186 On 07-February-19	9.20	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R186 On 02-May-19			Bond Future	8.69	114.1462	8.6879	114.1462	83,096.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1307	1	1307	1	3,250.00
06/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2656	3	2656	3	0.00
06/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7745	8	7745	8	0.00
06/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6108	6	6108	6	0.00
06/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2614	3	2614	3	0.00
06/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3867	4	3867	4	200.00
06/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7179	7	7179	7	0.00
06/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2141	2	2141	2	0.00
06/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3631	4	3631	4	3,250.00
06/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2573	3	2573	3	0.00
06/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1223	1	1223	1	90.00
06/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1456	2	1456	2	200.00
06/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3401	4	3401	4	90.00
06/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7488	8	7488	8	0.00
06/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	917	1	917	1	7,000.00
06/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2531	3	2531	3	7,000.00
06/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1781	2	1781	2	7,500.00
06/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2740	3	2740	3	0.00
06/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	651	1	651	1	3,250.00
06/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	911	1	911	1	4,250.00
06/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	727	1	727	1	0.00
06/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1128	1	1128	1	0.00
06/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2022	2	2022	2	0.00
06/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	365	0	365	0	0.00
06/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1385	1	1385	1	0.00
06/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1620	2	1620	2	0.00
06/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	696	1	696	1	0.00
06/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	50	0	50	0	3,250.00
06/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	461	0	461	0	0.00
06/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	124	0	124	0	7,000.00
06/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	42	0	42	0	200.00
06/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	62	0	62	0	90.00
06/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1529	1	1529	1	0.00
06/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	410	0	410	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
06/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	711	1	711	1	0.00
06/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	681	1	681	1	0.00
06/02/2019	R186 On 01-August-19			Bond Future	8.73	111.0327	8.7324	111.0327	0.00
06/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5112	5	5112	5	0.00
06/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	1001	1	1001	1	6,000.00
06/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3166	3	3166	3	6,000.00
06/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5201	5	5201	5	0.00
06/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7630	8	7630	8	0.00
06/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5157	5	5157	5	0.00
06/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	746	1	746	1	0.00
06/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	737	1	737	1	0.00
06/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	312	0	312	0	6,000.00
06/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1381	1	1381	1	0.00
06/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	755	1	755	1	0.00
06/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3493	3	3493	3	0.00
06/02/2019	R197 On 07-February-19			Bond Future	300.19	300.3365	300.1851	300.3365	5.00
06/02/2019	R197 On 02-May-19			Bond Future	305.35	305.5060	305.3494	305.5060	2,350.00
06/02/2019	R197 On 01-August-19			Bond Future	303.71	303.8756	303.7138	303.8756	0.00
06/02/2019	R202 On 07-February-19			Bond Future	234.33	234.3472	234.3345	234.3472	548.00
06/02/2019	R202 On 02-May-19			Bond Future	238.37	238.3808	238.3658	238.3808	8,786.00
06/02/2019	R202 On 01-August-19			Bond Future	238.97	238.9913	238.9743	238.9913	0.00
06/02/2019	R207 On 07-February-19			Bond Future	6.46	101.2940	6.4627	101.2940	9,309.00
06/02/2019	R207 On 07-February-19	6.53	Call	Bond Future	60	0	60	0	0.00
06/02/2019	R207 On 07-February-19	6.52	Call	Bond Future	51	0	51	0	0.00
06/02/2019	R207 On 07-February-19	6.51	Call	Bond Future	42	0	42	0	0.00
06/02/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 02-May-19			Bond Future	6.15	103.0143	6.1453	103.0143	6,924.00
06/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	977	1	977	1	0.00
06/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	990	1	990	1	0.00
06/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	983	1	983	1	0.00
06/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00

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06/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 01-August-19			Bond Future	5.18	101.3462	5.1794	101.3462	0.00
06/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	936	1	936	1	0.00
06/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	941	1	941	1	0.00
06/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	945	1	945	1	0.00
06/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R208 On 07-February-19			Bond Future	7.04	102.0180	7.0397	102.0180	2,144.00
06/02/2019	R208 On 07-February-19	7.08	Call	Bond Future	81	0	81	0	0.00
06/02/2019	R208 On 07-February-19	7.07	Call	Bond Future	63	0	63	0	0.00
06/02/2019	R208 On 07-February-19	7.06	Call	Bond Future	48	0	48	0	0.00
06/02/2019	R208 On 07-February-19	7.08	Put	Bond Future	2	0	2	0	0.00
06/02/2019	R208 On 07-February-19	7.06	Put	Bond Future	8	0	8	0	0.00
06/02/2019	R208 On 07-February-19	7.07	Put	Bond Future	5	0	5	0	0.00
06/02/2019	R208 On 02-May-19			Bond Future	6.99	100.3504	6.9870	100.3504	13,813.00
06/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1793	2	1793	2	0.00
06/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1809	2	1809	2	0.00
06/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1826	2	1826	2	0.00
06/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	9	0	9	0	0.00
06/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	10	0	10	0	0.00
06/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	9	0	9	0	0.00
06/02/2019	R208 On 01-August-19			Bond Future	6.86	102.2733	6.8606	102.2733	0.00
06/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2013	2	2013	2	0.00
06/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1999	2	1999	2	0.00
06/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1985	2	1985	2	0.00
06/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	31	0	31	0	0.00
06/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	29	0	29	0	0.00
06/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	30	0	30	0	0.00
06/02/2019	R209 On 07-February-19			Bond Future	9.47	75.4547	9.4707	75.4547	11,555.00
06/02/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R209 On 07-February-19	9.54	Call	Bond Future	499	1	499	1	0.00
06/02/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	R209 On 07-February-19	10.20	Call	Bond Future	4644	5	4644	5	0.00
06/02/2019	R209 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R209 On 07-February-19	8.95	Put	Bond Future	3603	3	3603	3	0.00
06/02/2019	R209 On 07-February-19	9.04	Put	Bond Future	2962	3	2962	3	0.00
06/02/2019	R209 On 07-February-19	9.54	Put	Bond Future	38	0	38	0	0.00
06/02/2019	R209 On 07-February-19	8.96	Put	Bond Future	3532	3	3532	3	0.00
06/02/2019	R209 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	0.00
06/02/2019	R209 On 07-February-19	8.97	Put	Bond Future	3460	3	3460	3	0.00
06/02/2019	R209 On 02-May-19			Bond Future	9.52	73.5879	9.5214	73.5879	107,291.00
06/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2405	3	2405	3	0.00
06/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2365	2	2365	2	0.00
06/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3546	4	3546	4	760.00
06/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	1242	1	1242	1	760.00
06/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2445	3	2445	3	0.00
06/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	6340	7	6340	7	0.00
06/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7430	8	7430	8	0.00
06/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	152	0	152	0	760.00
06/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	266	0	266	0	11,560.00
06/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2389	2	2389	2	0.00
06/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1327	1	1327	1	0.00
06/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	790	1	790	1	0.00
06/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1302	1	1302	1	0.00
06/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1278	1	1278	1	0.00
06/02/2019	R209 On 01-August-19			Bond Future	9.57	74.9980	9.5688	74.9980	0.00
06/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4980	5	4980	5	0.00
06/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	5070	5	5070	5	0.00
06/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	5025	5	5025	5	0.00
06/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1298	1	1298	1	0.00
06/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1314	1	1314	1	0.00
06/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1283	1	1283	1	0.00
06/02/2019	R210 On 07-February-19			Bond Future	187.95	187.9627	187.9517	187.9627	840.00
06/02/2019	R210 On 02-May-19			Bond Future	188.63	188.6427	188.6299	188.6427	2,448.00
06/02/2019	R210 On 01-August-19			Bond Future	192.29	192.3024	192.2879	192.3024	0.00
06/02/2019	R212 On 07-February-19			Bond Future	156.25	156.2669	156.2540	156.2669	1,920.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2019	R212 On 02-May-19			Bond Future	158.94	158.9566	158.9421	158.9566	4,973.00
06/02/2019	R212 On 01-August-19			Bond Future	161.95	161.9691	161.9532	161.9691	0.00
06/02/2019	R213 On 07-February-19			Bond Future	9.24	87.2823	9.2407	87.2823	2,102.00
06/02/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R213 On 07-February-19	8.69	Put	Bond Future	3613	3	3613	3	0.00
06/02/2019	R213 On 07-February-19	8.70	Put	Bond Future	3546	3	3546	3	0.00
06/02/2019	R213 On 07-February-19	8.68	Put	Bond Future	3681	4	3681	4	0.00
06/02/2019	R213 On 02-May-19			Bond Future	9.29	85.2165	9.2933	85.2165	31,396.00
06/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2401	3	2401	3	0.00
06/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2362	2	2362	2	0.00
06/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2323	2	2323	2	0.00
06/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1137	1	1137	1	0.00
06/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1159	1	1159	1	0.00
06/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1114	1	1114	1	0.00
06/02/2019	R213 On 01-August-19			Bond Future	9.34	86.8493	9.3421	86.8493	0.00
06/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4974	5	4974	5	0.00
06/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	5019	5	5019	5	0.00
06/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	5064	5	5064	5	0.00
06/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1117	1	1117	1	0.00
06/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1144	1	1144	1	0.00
06/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1131	1	1131	1	0.00
06/02/2019	R214 On 07-February-19			Bond Future	9.65	74.6275	9.6457	74.6275	3,224.00
06/02/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R214 On 07-February-19	9.03	Put	Bond Future	4505	4	4505	4	0.00
06/02/2019	R214 On 07-February-19	9.04	Put	Bond Future	4429	4	4429	4	0.00
06/02/2019	R214 On 07-February-19	9.05	Put	Bond Future	4352	4	4352	4	0.00
06/02/2019	R214 On 02-May-19			Bond Future	9.70	72.6002	9.6958	72.6002	28,465.00
06/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2547	3	2547	3	0.00
06/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2465	3	2465	3	0.00
06/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2506	3	2506	3	0.00

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06/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1385	1	1385	1	0.00
06/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1360	1	1360	1	0.00
06/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1412	1	1412	1	0.00
06/02/2019	R214 On 01-August-19			Bond Future	9.74	73.9913	9.7435	73.9913	0.00
06/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	5213	5	5213	5	0.00
06/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	5259	5	5259	5	0.00
06/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	5166	5	5166	5	0.00
06/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1387	1	1387	1	0.00
06/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1371	1	1371	1	0.00
06/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1355	1	1355	1	0.00
06/02/2019	R248 On 07-February-19			Bond Future	9.66	95.4122	9.6607	95.4122	76,086.00
06/02/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
06/02/2019	R248 On 07-February-19	9.05	Put	Bond Future	5757	6	5757	6	0.00
06/02/2019	R248 On 07-February-19	9.07	Put	Bond Future	5559	5	5559	5	0.00
06/02/2019	R248 On 07-February-19	9.06	Put	Bond Future	5658	5	5658	5	0.00
06/02/2019	R248 On 02-May-19			Bond Future	9.71	92.5975	9.7109	92.5975	109,119.00
06/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	3286	4	3286	4	0.00
06/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	3232	3	3232	3	0.00
06/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	3340	4	3340	4	0.00
06/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1670	2	1670	2	0.00
06/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1606	2	1606	2	0.00
06/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1638	2	1638	2	0.00
06/02/2019	R248 On 01-August-19			Bond Future	9.76	94.3717	9.7588	94.3717	0.00
06/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6677	7	6677	7	0.00
06/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6618	7	6618	7	0.00
06/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6558	7	6558	7	0.00
06/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1681	2	1681	2	0.00
06/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1701	2	1701	2	0.00
06/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1661	2	1661	2	0.00