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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	2025 On 02-May-19			Bond Future	134.11	134.1730	134.1132	134.1730	691.00
08/03/2019	2025 On 01-August-19			Bond Future	135.22	135.2775	135.2163	135.2775	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
08/03/2019	2025 On 07-November-19			Bond Future	138.10	138.1595	138.0967	138.1595	0.00
08/03/2019	2029 On 02-May-19			Bond Future	100.63	100.5570	100.6303	100.5570	3,020.00
08/03/2019	2029 On 01-August-19			Bond Future	102.55	102.4768	102.5512	102.4768	0.00
08/03/2019	2029 On 07-November-19			Bond Future	103.63	103.5523	103.6282	103.5523	0.00
08/03/2019	2030 On 02-May-19			Bond Future	9.22	93.9529	9.2153	93.9529	45,502.00
08/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1935	2	1935	2	0.00
08/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	6062	6	6062	6	0.00
08/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	2017	2	2017	2	0.00
08/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	491	1	491	1	3,000.00
08/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1976	2	1976	2	3,000.00
08/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	812	1	812	1	0.00
08/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	791	1	791	1	0.00
08/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2524	3	2524	3	0.00
08/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	78	0	78	0	3,000.00
08/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	834	1	834	1	0.00
08/03/2019	2030 On 01-August-19			Bond Future	9.28	91.7188	9.2757	91.7188	0.00
08/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	289	0	289	0	2,025.00
08/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4808	5	4808	5	0.00
08/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1817	2	1817	2	2,025.00
08/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4762	5	4762	5	0.00
08/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4716	5	4716	5	0.00
08/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	904	1	904	1	0.00
08/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	930	1	930	1	0.00
08/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6313	6	6313	6	0.00
08/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2605	3	2605	3	0.00
08/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	917	1	917	1	0.00
08/03/2019	2030 On 07-November-19			Bond Future	9.33	93.6505	9.3262	93.6505	0.00
08/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3377	3	3377	3	0.00
08/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3413	3	3413	3	0.00
08/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3342	3	3342	3	0.00
08/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2467	2	2467	2	0.00
08/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2442	2	2442	2	0.00
08/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2417	2	2417	2	0.00
08/03/2019	2032 On 02-May-19			Bond Future	9.44	92.0467	9.4446	92.0467	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2104	2	2104	2	0.00
08/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2192	2	2192	2	0.00
08/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2148	2	2148	2	0.00
08/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	971	1	971	1	0.00
08/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	923	1	923	1	0.00
08/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	947	1	947	1	0.00
08/03/2019	2032 On 01-August-19			Bond Future	9.50	93.7818	9.5034	93.7818	0.00
08/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5054	5	5054	5	0.00
08/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	5005	5	5005	5	0.00
08/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4956	5	4956	5	0.00
08/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1082	1	1082	1	0.00
08/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1053	1	1053	1	0.00
08/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1068	1	1068	1	0.00
08/03/2019	2032 On 07-November-19			Bond Future	9.56	91.5934	9.5598	91.5934	0.00
08/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3758	4	3758	4	0.00
08/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3720	4	3720	4	0.00
08/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3682	4	3682	4	0.00
08/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2721	3	2721	3	0.00
08/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2750	3	2750	3	0.00
08/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2694	3	2694	3	0.00
08/03/2019	2033 On 02-May-19			Bond Future	102.55	102.5664	102.5489	102.5664	6,090.00
08/03/2019	2033 On 01-August-19			Bond Future	104.51	104.5245	104.5064	104.5245	0.00
08/03/2019	2033 On 07-November-19			Bond Future	105.55	105.5674	105.5487	105.5674	0.00
08/03/2019	2037 On 02-May-19			Bond Future	9.70	92.3100	9.6957	92.3100	54,434.00
08/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2086	2	2086	2	0.00
08/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2132	2	2132	2	0.00
08/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	2041	2	2041	2	0.00
08/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1315	1	1315	1	0.00
08/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1283	1	1283	1	0.00
08/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1253	1	1253	1	0.00
08/03/2019	2037 On 01-August-19			Bond Future	9.76	89.7946	9.7582	89.7946	0.00
08/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5271	5	5271	5	0.00
08/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5377	5	5377	5	0.00
08/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5324	5	5324	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1323	1	1323	1	0.00
08/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1305	1	1305	1	0.00
08/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1341	1	1341	1	0.00
08/03/2019	2037 On 07-November-19			Bond Future	9.81	91.6859	9.8130	91.6859	0.00
08/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4178	4	4178	4	0.00
08/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4263	4	4263	4	0.00
08/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4220	4	4220	4	0.00
08/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3120	3	3120	3	0.00
08/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3088	3	3088	3	0.00
08/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3152	3	3152	3	0.00
08/03/2019	2038 On 02-May-19			Bond Future	122.45	122.4716	122.4508	122.4716	10,812.00
08/03/2019	2038 On 01-August-19			Bond Future	123.15	123.1704	123.1491	123.1704	0.00
08/03/2019	2038 On 07-November-19			Bond Future	125.77	125.7946	125.7725	125.7946	0.00
08/03/2019	2040 On 02-May-19			Bond Future	9.79	95.6021	9.7857	95.6021	25,025.00
08/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2306	2	2306	2	0.00
08/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3993	4	3993	4	1,150.00
08/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2257	2	2257	2	0.00
08/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1077	1	1077	1	1,150.00
08/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2208	2	2208	2	0.00
08/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1395	1	1395	1	0.00
08/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1429	1	1429	1	0.00
08/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1362	1	1362	1	0.00
08/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	644	1	644	1	0.00
08/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2643	3	2643	3	0.00
08/03/2019	2040 On 01-August-19			Bond Future	9.85	92.8984	9.8484	92.8984	0.00
08/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5572	6	5572	6	0.00
08/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5628	6	5628	6	0.00
08/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5684	6	5684	6	0.00
08/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1474	1	1474	1	0.00
08/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1514	1	1514	1	0.00
08/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1494	1	1494	1	0.00
08/03/2019	2040 On 07-November-19			Bond Future	9.90	94.8551	9.9037	94.8551	0.00
08/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4387	4	4387	4	0.00
08/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4432	5	4432	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4477	5	4477	5	0.00
08/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3300	3	3300	3	0.00
08/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3369	3	3369	3	0.00
08/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3335	3	3335	3	0.00
08/03/2019	2044 On 02-May-19			Bond Future	9.78	92.9357	9.7785	92.9357	37,184.00
08/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2389	3	2389	3	0.00
08/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2440	3	2440	3	0.00
08/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2491	3	2491	3	0.00
08/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1331	1	1331	1	0.00
08/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1299	1	1299	1	0.00
08/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1364	1	1364	1	0.00
08/03/2019	2044 On 01-August-19			Bond Future	9.84	90.3069	9.8377	90.3069	0.00
08/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5919	6	5919	6	0.00
08/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6741	7	6741	7	0.00
08/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3169	3	3169	3	100.00
08/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5977	6	5977	6	0.00
08/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1349	1	1349	1	100.00
08/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5862	6	5862	6	0.00
08/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1480	1	1480	1	0.00
08/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5530	5	5530	5	0.00
08/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1210	1	1210	1	100.00
08/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1441	1	1441	1	0.00
08/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2981	3	2981	3	0.00
08/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1460	1	1460	1	0.00
08/03/2019	2044 On 07-November-19			Bond Future	9.89	92.2090	9.8899	92.2090	0.00
08/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4693	5	4693	5	0.00
08/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4740	5	4740	5	0.00
08/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4647	5	4647	5	0.00
08/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3327	3	3327	3	0.00
08/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3292	3	3292	3	0.00
08/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3258	3	3258	3	0.00
08/03/2019	2046 On 02-May-19			Bond Future	115.36	115.1667	115.3642	115.1667	12,523.00
08/03/2019	2046 On 01-August-19			Bond Future	117.57	117.3655	117.5664	117.3655	0.00
08/03/2019	2046 On 07-November-19			Bond Future	118.33	118.1252	118.3305	118.1252	0.00

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08/03/2019	2050 On 02-May-19			Bond Future	121.00	121.0241	121.0038	121.0241	10,684.00
08/03/2019	2050 On 01-August-19			Bond Future	121.50	121.5169	121.4960	121.5169	0.00
08/03/2019	2050 On 07-November-19			Bond Future	124.08	124.1059	124.0841	124.1059	0.00
08/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	AL37 On 02-May-19			Index Future	629.76	629.7570	629.7620	629.7570	0.00
08/03/2019	AL37 On 01-August-19			Index Future	641.63	641.6270	641.6300	641.6270	0.00
08/03/2019	AL37 On 07-November-19			Index Future	655.14	655.1320	655.1350	655.1320	0.00
08/03/2019	AL7T On 02-May-19			Index Future	728.52	728.7130	728.5210	728.7130	0.00
08/03/2019	AL7T On 01-August-19			Index Future	742.25	742.4470	742.2510	742.4470	0.00
08/03/2019	AL7T On 07-November-19			Index Future	757.87	758.0750	757.8730	758.0750	0.00
08/03/2019	ALBI On 02-May-19			Index Future	660.09	660.6790	660.0920	660.6790	903.00
08/03/2019	ALBI On 01-August-19			Index Future	672.53	673.1310	672.5320	673.1310	0.00
08/03/2019	ALBI On 07-November-19			Index Future	686.69	687.3000	686.6870	687.3000	0.00
08/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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08/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2019	ES33 On 02-May-19			Bond Future	10.89	76.8150	10.8885	76.8150	350.00
08/03/2019	ES33 On 01-August-19			Bond Future	10.99	78.2629	10.9904	78.2629	0.00
08/03/2019	ES33 On 07-November-19			Bond Future	11.10	76.1141	11.0973	76.1141	0.00
08/03/2019	ES42 On 02-May-19			Bond Future	11.15	78.5966	11.1506	78.5966	4,919.00
08/03/2019	ES42 On 01-August-19			Bond Future	11.25	80.0785	11.2509	80.0785	0.00
08/03/2019	ES42 On 07-November-19			Bond Future	11.36	77.4982	11.3561	77.4982	0.00
08/03/2019	GOVI On 02-May-19			GOVI	653.68	654.3120	653.6800	654.3120	447.00
08/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	58000	6	58000	6	0.00
08/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	58100	6	58100	6	0.00
08/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	58200	6	58200	6	0.00
08/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 01-August-19			GOVI	666.00	666.6450	665.9990	666.6450	0.00
08/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	273090	28	273090	28	0.00
08/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	273190	28	273190	28	0.00
08/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	273290	28	273290	28	0.00
08/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 01-August-19	638.69	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
08/03/2019	GOVI On 07-November-19			GOVI	680.02	680.6770	680.0160	680.6770	0.00
08/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	71160	8	71160	8	0.00
08/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	71060	8	71060	8	0.00
08/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	70960	8	70960	8	0.00
08/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
08/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
08/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2019	IGOV On 02-May-19			Index Future	257.78	257.8640	257.7780	257.8640	735.00
08/03/2019	IGOV On 01-August-19			Index Future	262.70	262.7870	262.6980	262.7870	0.00
08/03/2019	IGOV On 07-November-19			Index Future	268.29	268.3840	268.2940	268.3840	0.00
08/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
08/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
08/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
08/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
08/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
08/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
08/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
08/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7900	98.7800	98.7900	0.00
08/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.32	102.3400	102.3200	102.3400	0.00
08/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.3000	99.2800	99.3000	0.00
08/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.04	96.0600	96.0400	96.0600	0.00
08/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.17	95.1900	95.1700	95.1900	0.00
08/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.26	94.2800	94.2600	94.2800	0.00
08/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.33	94.3500	94.3300	94.3500	0.00
08/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.43	96.4600	96.4300	96.4600	51.00
08/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.49	96.5100	96.4900	96.5100	0.00
08/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.60	97.6200	97.6000	97.6200	0.00
08/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.47	101.4800	101.4700	101.4800	0.00
08/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.66	102.6600	102.6600	102.6600	0.00
08/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.95	95.9400	95.9500	95.9400	0.00
08/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.96	101.9500	101.9600	101.9500	0.00
08/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.39	97.3700	97.3900	97.3700	0.00
08/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.67	93.6400	93.6700	93.6400	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
08/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.62	90.6000	90.6200	90.6000	0.00
08/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.33	89.3100	89.3300	89.3100	0.00
08/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.50	91.4700	91.5000	91.4700	0.00
08/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.31	95.2900	95.3100	95.2900	0.00
08/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.86	93.8300	93.8600	93.8300	0.00
08/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.94	95.9100	95.9400	95.9100	0.00
08/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.43	101.3800	101.4300	101.3800	0.00
08/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.79	101.7300	101.7900	101.7300	0.00
08/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.25	95.1900	95.2500	95.1900	0.00
08/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.50	102.4400	102.5000	102.4400	0.00
08/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.03	95.9600	96.0300	95.9600	0.00
08/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/03/2019	R023 On 02-May-19			Bond Future	7.81	101.2145	7.8114	101.2145	66,540.00
08/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2130	2	2130	2	0.00
08/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2100	2	2100	2	0.00
08/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2070	2	2070	2	0.00
08/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	55	0	55	0	0.00
08/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	57	0	57	0	0.00
08/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	53	0	53	0	0.00
08/03/2019	R023 On 01-August-19			Bond Future	7.82	103.1222	7.8208	103.1222	0.00
08/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3477	3	3477	3	0.00
08/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3529	4	3529	4	0.00
08/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3503	4	3503	4	0.00
08/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	150	0	150	0	0.00
08/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	147	0	147	0	0.00
08/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	153	0	153	0	0.00
08/03/2019	R023 On 07-November-19			Bond Future	7.82	101.3579	7.8152	101.3579	0.00
08/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1390	1	1390	1	0.00
08/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1408	1	1408	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1427	1	1427	1	0.00
08/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	900	1	900	1	0.00
08/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	910	1	910	1	0.00
08/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	920	1	920	1	0.00
08/03/2019	R035 On 02-May-19			Bond Future	9.61	95.8276	9.6081	95.8276	80,181.00
08/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2220	2	2220	2	0.00
08/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2267	2	2267	2	0.00
08/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2174	2	2174	2	0.00
08/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1242	1	1242	1	0.00
08/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1184	1	1184	1	0.00
08/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1213	1	1213	1	0.00
08/03/2019	R035 On 01-August-19			Bond Future	9.67	97.6338	9.6663	97.6338	0.00
08/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5419	6	5419	6	0.00
08/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5366	5	5366	5	0.00
08/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5312	5	5312	5	0.00
08/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1225	1	1225	1	0.00
08/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1243	1	1243	1	0.00
08/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1208	1	1208	1	0.00
08/03/2019	R035 On 07-November-19			Bond Future	9.73	95.1828	9.7254	95.1828	0.00
08/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4119	4	4119	4	0.00
08/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4161	4	4161	4	0.00
08/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4204	4	4204	4	0.00
08/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3046	3	3046	3	0.00
08/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	2983	3	2983	3	0.00
08/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3014	3	3014	3	0.00
08/03/2019	R186 On 02-May-19			Bond Future	8.69	113.8842	8.6920	113.8842	88,679.00
08/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2373	2	2373	2	0.00
08/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	986	1	986	1	3,250.00
08/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2329	2	2329	2	0.00
08/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5998	6	5998	6	0.00
08/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7687	8	7687	8	0.00
08/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7106	7	7106	7	0.00
08/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3407	3	3407	3	3,250.00
08/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1832	2	1832	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2285	2	2285	2	0.00
08/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3656	4	3656	4	200.00
08/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2242	2	2242	2	7,000.00
08/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7423	7	7423	7	0.00
08/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1132	1	1132	1	200.00
08/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3163	3	3163	3	90.00
08/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	904	1	904	1	90.00
08/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	619	1	619	1	7,000.00
08/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1460	1	1460	1	7,500.00
08/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2462	2	2462	2	0.00
08/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	397	0	397	0	3,250.00
08/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	625	1	625	1	8,250.00
08/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	462	0	462	0	7,500.00
08/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1748	2	1748	2	0.00
08/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1325	1	1325	1	0.00
08/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	178	0	178	0	0.00
08/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1085	1	1085	1	0.00
08/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	831	1	831	1	0.00
08/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	8	0	8	0	200.00
08/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	247	0	247	0	0.00
08/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	38	0	38	0	7,000.00
08/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	10	0	10	0	3,250.00
08/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	435	0	435	0	0.00
08/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	14	0	14	0	90.00
08/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	210	0	210	0	0.00
08/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1231	1	1231	1	0.00
08/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	448	0	448	0	0.00
08/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	422	0	422	0	0.00
08/03/2019	R186 On 01-August-19			Bond Future	8.74	110.7310	8.7428	110.7310	10.00
08/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4914	5	4914	5	0.00
08/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2947	3	2947	3	6,000.00
08/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	827	1	827	1	6,000.00
08/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	5005	5	5005	5	0.00
08/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7486	8	7486	8	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
08/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4960	5	4960	5	0.00
08/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	608	1	608	1	0.00
08/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	599	1	599	1	0.00
08/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	226	0	226	0	6,000.00
08/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1221	1	1221	1	0.00
08/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	616	1	616	1	0.00
08/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3378	3	3378	3	0.00
08/03/2019	R186 On 07-November-19			Bond Future	8.79	113.0628	8.7854	113.0628	0.00
08/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2908	3	2908	3	0.00
08/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2941	3	2941	3	0.00
08/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2974	3	2974	3	0.00
08/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2040	2	2040	2	0.00
08/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2019	2	2019	2	0.00
08/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2061	2	2061	2	0.00
08/03/2019	R197 On 02-May-19			Bond Future	301.96	302.3899	301.9604	302.3899	2,350.00
08/03/2019	R197 On 01-August-19			Bond Future	300.17	300.6073	300.1689	300.6073	0.00
08/03/2019	R197 On 07-November-19			Bond Future	306.56	307.0119	306.5637	307.0119	0.00
08/03/2019	R202 On 02-May-19			Bond Future	234.44	234.4835	234.4437	234.4835	8,666.00
08/03/2019	R202 On 01-August-19			Bond Future	234.91	234.9469	234.9057	234.9469	0.00
08/03/2019	R202 On 07-November-19			Bond Future	239.91	239.9522	239.9100	239.9522	0.00
08/03/2019	R207 On 02-May-19			Bond Future	6.36	102.8148	6.3612	102.8148	6,025.00
08/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	832	1	832	1	0.00
08/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	845	1	845	1	0.00
08/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	838	1	838	1	0.00
08/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
08/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
08/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
08/03/2019	R207 On 01-August-19			Bond Future	5.59	101.1113	5.5875	101.1113	0.00
08/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	757	1	757	1	0.00
08/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	762	1	762	1	0.00
08/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	766	1	766	1	0.00
08/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
08/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
08/03/2019	R207 On 01-August-19	7.34	Put	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
08/03/2019	R207 On 07-November-19			Bond Future	2.09	103.2405	2.0907	103.2405	0.00
08/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	32	0	32	0	0.00
08/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	33	0	33	0	0.00
08/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	31	0	31	0	0.00
08/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	37	0	37	0	0.00
08/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	36	0	36	0	0.00
08/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	35	0	35	0	0.00
08/03/2019	R208 On 02-May-19			Bond Future	7.03	100.1496	7.0280	100.1496	14,463.00
08/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1714	2	1714	2	0.00
08/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1748	2	1748	2	0.00
08/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1731	2	1731	2	0.00
08/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
08/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
08/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
08/03/2019	R208 On 01-August-19			Bond Future	6.93	102.0373	6.9283	102.0373	0.00
08/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1902	2	1902	2	0.00
08/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1888	2	1888	2	0.00
08/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1874	2	1874	2	0.00
08/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	24	0	24	0	0.00
08/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	22	0	22	0	0.00
08/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	23	0	23	0	0.00
08/03/2019	R208 On 07-November-19			Bond Future	6.72	100.7795	6.7233	100.7795	0.00
08/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	436	0	436	0	0.00
08/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	427	0	427	0	0.00
08/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	419	0	419	0	0.00
08/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	289	0	289	0	0.00
08/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	293	0	293	0	0.00
08/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	284	0	284	0	0.00
08/03/2019	R209 On 02-May-19			Bond Future	9.56	73.2380	9.5600	73.2380	102,067.00
08/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1888	2	1888	2	0.00
08/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5942	6	5942	6	0.00
08/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7081	7	7081	7	0.00
08/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1928	2	1928	2	0.00
08/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	3046	3	3046	3	760.00

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08/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1849	2	1849	2	0.00
08/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	798	1	798	1	760.00
08/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1065	1	1065	1	0.00
08/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2199	2	2199	2	0.00
08/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	57	0	57	0	760.00
08/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	544	1	544	1	0.00
08/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	123	0	123	0	11,560.00
08/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1040	1	1040	1	0.00
08/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1015	1	1015	1	0.00
08/03/2019	R209 On 01-August-19			Bond Future	9.61	74.6185	9.6119	74.6185	0.00
08/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4567	5	4567	5	0.00
08/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1465	2	1465	2	7,560.00
08/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4658	5	4658	5	0.00
08/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	6018	6	6018	6	0.00
08/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3086	3	3086	3	7,560.00
08/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4613	5	4613	5	0.00
08/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	788	1	788	1	7,560.00
08/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3539	3	3539	3	0.00
08/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1876	2	1876	2	0.00
08/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1168	1	1168	1	0.00
08/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1183	1	1183	1	0.00
08/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1152	1	1152	1	0.00
08/03/2019	R209 On 07-November-19			Bond Future	9.66	73.0359	9.6618	73.0359	0.00
08/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3537	4	3537	4	0.00
08/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3609	4	3609	4	0.00
08/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3573	4	3573	4	0.00
08/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2626	3	2626	3	0.00
08/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2599	3	2599	3	0.00
08/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2654	3	2654	3	0.00
08/03/2019	R210 On 02-May-19			Bond Future	185.67	185.8542	185.6740	185.8542	1,948.00
08/03/2019	R210 On 01-August-19			Bond Future	189.22	189.4026	189.2185	189.4026	0.00
08/03/2019	R210 On 07-November-19			Bond Future	190.61	190.7992	190.6110	190.7992	0.00
08/03/2019	R212 On 02-May-19			Bond Future	157.48	157.5125	157.4847	157.5125	4,973.00
08/03/2019	R212 On 01-August-19			Bond Future	158.27	158.2996	158.2709	158.2996	0.00

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08/03/2019	R212 On 07-November-19			Bond Future	161.64	161.6723	161.6426	161.6723	0.00
08/03/2019	R213 On 02-May-19			Bond Future	9.33	84.8567	9.3261	84.8567	27,698.00
08/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1933	2	1933	2	0.00
08/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1894	2	1894	2	0.00
08/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1855	2	1855	2	0.00
08/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	875	1	875	1	0.00
08/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	898	1	898	1	0.00
08/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	853	1	853	1	0.00
08/03/2019	R213 On 01-August-19			Bond Future	9.38	86.4561	9.3802	86.4561	0.00
08/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4529	5	4529	5	0.00
08/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4574	5	4574	5	0.00
08/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4619	5	4619	5	0.00
08/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	909	1	909	1	0.00
08/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	935	1	935	1	0.00
08/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	921	1	921	1	0.00
08/03/2019	R213 On 07-November-19			Bond Future	9.43	84.7218	9.4348	84.7218	0.00
08/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3310	3	3310	3	0.00
08/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3345	3	3345	3	0.00
08/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3380	3	3380	3	0.00
08/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2385	2	2385	2	0.00
08/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2434	2	2434	2	0.00
08/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2410	2	2410	2	0.00
08/03/2019	R214 On 02-May-19			Bond Future	9.75	72.1670	9.7494	72.1670	21,863.00
08/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1951	2	1951	2	0.00
08/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1870	2	1870	2	0.00
08/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1910	2	1910	2	0.00
08/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1159	1	1159	1	0.00
08/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1132	1	1132	1	0.00
08/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1186	1	1186	1	0.00
08/03/2019	R214 On 01-August-19			Bond Future	9.80	73.5273	9.8020	73.5273	0.00
08/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4700	5	4700	5	0.00
08/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4746	5	4746	5	0.00
08/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4653	5	4653	5	0.00
08/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1273	1	1273	1	0.00

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08/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1256	1	1256	1	0.00
08/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1240	1	1240	1	0.00
08/03/2019	R214 On 07-November-19			Bond Future	9.86	71.7747	9.8553	71.7747	0.00
08/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3852	4	3852	4	0.00
08/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3813	4	3813	4	0.00
08/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3890	4	3890	4	0.00
08/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2851	3	2851	3	0.00
08/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2824	3	2824	3	0.00
08/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2797	3	2797	3	0.00
08/03/2019	R248 On 02-May-19			Bond Future	9.74	92.2222	9.7441	92.2222	104,657.00
08/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2632	3	2632	3	0.00
08/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2579	3	2579	3	0.00
08/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2687	3	2687	3	0.00
08/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1310	1	1310	1	0.00
08/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1246	1	1246	1	0.00
08/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1278	1	1278	1	0.00
08/03/2019	R248 On 01-August-19			Bond Future	9.80	93.9603	9.7963	93.9603	100.00
08/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6148	6	6148	6	0.00
08/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6089	6	6089	6	0.00
08/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	6029	6	6029	6	0.00
08/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1480	1	1480	1	0.00
08/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1500	1	1500	1	0.00
08/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1460	1	1460	1	0.00
08/03/2019	R248 On 07-November-19			Bond Future	9.85	91.4954	9.8491	91.4954	0.00
08/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4958	5	4958	5	0.00
08/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4908	5	4908	5	0.00
08/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4859	5	4859	5	0.00
08/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3455	3	3455	3	0.00
08/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3490	3	3490	3	0.00
08/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3421	3	3421	3	0.00