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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	2025 On 02-May-19			Bond Future	135.78	135.7789	135.7789	135.7789	0.00
06/05/2019	2025 On 01-August-19			Bond Future	137.23	137.0010	137.2268	137.0010	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2019	2025 On 07-November-19			Bond Future	140.00	139.7691	139.9985	139.7691	0.00
06/05/2019	2025 On 06-February-20			Bond Future	141.27	141.0349	141.2680	141.0349	0.00
06/05/2019	2029 On 02-May-19			Bond Future	102.84	102.8353	102.8353	102.8353	0.00
06/05/2019	2029 On 01-August-19			Bond Future	104.90	104.9602	104.8989	104.9602	4,180.00
06/05/2019	2029 On 07-November-19			Bond Future	105.93	105.9899	105.9265	105.9899	0.00
06/05/2019	2029 On 06-February-20			Bond Future	108.00	108.0643	107.9992	108.0643	0.00
06/05/2019	2030 On 02-May-19			Bond Future	9.13	94.4692	9.1300	94.4692	0.00
06/05/2019	2030 On 01-August-19			Bond Future	9.23	92.0948	9.2300	92.0948	45,347.00
06/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	91	0	91	0	2,025.00
06/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1560	2	1560	2	5,400.00
06/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3446	4	3446	4	0.00
06/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3400	4	3400	4	0.00
06/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4520	5	4520	5	0.00
06/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4571	5	4571	5	0.00
06/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	341	0	341	0	5,400.00
06/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1344	1	1344	1	2,025.00
06/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4470	5	4470	5	0.00
06/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	483	1	483	1	0.00
06/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1726	2	1726	2	0.00
06/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1476	1	1476	1	0.00
06/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3425	3	3425	3	0.00
06/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	382	0	382	0	0.00
06/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	399	0	399	0	0.00
06/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	638	1	638	1	4,800.00
06/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3939	4	3939	4	0.00
06/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1847	2	1847	2	0.00
06/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	390	0	390	0	0.00
06/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	625	1	625	1	5,400.00
06/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1623	2	1623	2	0.00
06/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5829	6	5829	6	0.00
06/05/2019	2030 On 07-November-19			Bond Future	9.30	93.9326	9.2953	93.9326	0.00
06/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1783	2	1783	2	5,500.00
06/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3011	3	3011	3	0.00
06/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	680	1	680	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
06/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3047	3	3047	3	0.00
06/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4132	4	4132	4	0.00
06/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	2975	3	2975	3	0.00
06/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1839	0	1839	0	20,631.00
06/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	3880	0	3880	0	0.00
06/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	633	0	633	0	20,631.00
06/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1440	0	1440	0	20,631.00
06/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1910	2	1910	2	0.00
06/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2924	0	2924	0	0.00
06/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	5234	0	5234	0	0.00
06/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1886	2	1886	2	0.00
06/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	5084	5	5084	5	0.00
06/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2993	3	2993	3	0.00
06/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1863	2	1863	2	0.00
06/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1337	1	1337	1	5,500.00
06/05/2019	2030 On 06-February-20			Bond Future	9.35	91.7409	9.3480	91.7409	0.00
06/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2360	2	2360	2	0.00
06/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2389	2	2389	2	0.00
06/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2418	2	2418	2	0.00
06/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3560	4	3560	4	0.00
06/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3625	4	3625	4	0.00
06/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3593	4	3593	4	0.00
06/05/2019	2032 On 02-May-19			Bond Future	9.37	92.5344	9.3700	92.5344	0.00
06/05/2019	2032 On 01-August-19			Bond Future	9.47	94.1635	9.4672	94.1635	41,085.00
06/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4734	5	4734	5	0.00
06/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4680	5	4680	5	0.00
06/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4626	5	4626	5	0.00
06/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	506	0	506	0	0.00
06/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	485	0	485	0	0.00
06/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	496	0	496	0	0.00
06/05/2019	2032 On 07-November-19			Bond Future	9.54	91.8809	9.5375	91.8809	0.00
06/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3323	3	3323	3	0.00
06/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3284	3	3284	3	0.00
06/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3244	3	3244	3	0.00

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06/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2136	2	2136	2	0.00
06/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2162	2	2162	2	0.00
06/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2109	2	2109	2	0.00
06/05/2019	2032 On 06-February-20			Bond Future	9.59	93.6593	9.5940	93.6593	0.00
06/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2680	3	2680	3	0.00
06/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2711	3	2711	3	0.00
06/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2649	3	2649	3	0.00
06/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	4079	4	4079	4	0.00
06/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	4043	4	4043	4	0.00
06/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	4006	4	4006	4	0.00
06/05/2019	2033 On 02-May-19			Bond Future	105.84	105.8370	105.8370	105.8370	0.00
06/05/2019	2033 On 01-August-19			Bond Future	107.51	107.4810	107.5141	107.4810	6,090.00
06/05/2019	2033 On 07-November-19			Bond Future	108.52	108.4870	108.5199	108.4870	0.00
06/05/2019	2033 On 06-February-20			Bond Future	110.64	110.6102	110.6432	110.6102	0.00
06/05/2019	2037 On 02-May-19			Bond Future	9.70	92.2026	9.6950	92.2026	0.00
06/05/2019	2037 On 01-August-19			Bond Future	9.79	89.5720	9.7911	89.5720	46,485.00
06/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4461	5	4461	5	0.00
06/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4574	5	4574	5	0.00
06/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4518	5	4518	5	0.00
06/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	768	1	768	1	0.00
06/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	753	1	753	1	0.00
06/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	783	1	783	1	0.00
06/05/2019	2037 On 07-November-19			Bond Future	9.86	91.3596	9.8602	91.3596	0.00
06/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3399	4	3399	4	0.00
06/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3483	4	3483	4	0.00
06/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3441	4	3441	4	0.00
06/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2697	3	2697	3	0.00
06/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2664	3	2664	3	0.00
06/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2729	3	2729	3	0.00
06/05/2019	2037 On 06-February-20			Bond Future	9.92	88.8676	9.9184	88.8676	0.00
06/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2993	3	2993	3	0.00
06/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2959	3	2959	3	0.00
06/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2925	3	2925	3	0.00
06/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4831	5	4831	5	0.00

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06/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4874	5	4874	5	0.00
06/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4789	5	4789	5	0.00
06/05/2019	2038 On 02-May-19			Bond Future	124.63	124.6258	124.6258	124.6258	0.00
06/05/2019	2038 On 01-August-19			Bond Future	125.29	125.3420	125.2884	125.3420	11,535.00
06/05/2019	2038 On 07-November-19			Bond Future	127.82	127.8746	127.8190	127.8746	0.00
06/05/2019	2038 On 06-February-20			Bond Future	128.67	128.7239	128.6666	128.7239	0.00
06/05/2019	2040 On 02-May-19			Bond Future	9.78	95.4858	9.7800	95.4858	0.00
06/05/2019	2040 On 01-August-19			Bond Future	9.87	92.7053	9.8704	92.7053	28,625.00
06/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4758	5	4758	5	0.00
06/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4818	5	4818	5	0.00
06/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4878	5	4878	5	0.00
06/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	849	1	849	1	0.00
06/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	882	1	882	1	0.00
06/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	865	1	865	1	0.00
06/05/2019	2040 On 07-November-19			Bond Future	9.94	94.5555	9.9392	94.5555	0.00
06/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3602	4	3602	4	0.00
06/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2646	0	2646	0	1,260.00
06/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1065	0	1065	0	1,260.00
06/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3647	4	3647	4	0.00
06/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3692	4	3692	4	0.00
06/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2803	3	2803	3	0.00
06/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2873	3	2873	3	0.00
06/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3782	0	3782	0	0.00
06/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6474	0	6474	0	0.00
06/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2838	3	2838	3	0.00
06/05/2019	2040 On 06-February-20			Bond Future	10.00	91.8749	9.9972	91.8749	0.00
06/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3094	3	3094	3	0.00
06/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3168	3	3168	3	0.00
06/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3131	3	3131	3	0.00
06/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5141	5	5141	5	0.00
06/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5095	5	5095	5	0.00
06/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5187	5	5187	5	0.00
06/05/2019	2044 On 02-May-19			Bond Future	9.80	92.5852	9.8000	92.5852	0.00
06/05/2019	2044 On 01-August-19			Bond Future	9.89	89.8797	9.8871	89.8797	38,205.00

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06/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4926	5	4926	5	0.00
06/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5791	6	5791	6	0.00
06/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	639	1	639	1	228.00
06/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4987	5	4987	5	0.00
06/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2125	2	2125	2	100.00
06/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4866	5	4866	5	0.00
06/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	577	1	577	1	100.00
06/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1649	2	1649	2	228.00
06/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4213	4	4213	4	0.00
06/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	1105	1	1105	1	228.00
06/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	899	1	899	1	0.00
06/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5173	5	5173	5	0.00
06/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	676	1	676	1	100.00
06/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4962	5	4962	5	0.00
06/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2893	3	2893	3	0.00
06/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	865	1	865	1	0.00
06/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2352	2	2352	2	0.00
06/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	882	1	882	1	0.00
06/05/2019	2044 On 07-November-19			Bond Future	9.95	91.6734	9.9529	91.6734	0.00
06/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3757	4	3757	4	0.00
06/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6122	6	6122	6	0.00
06/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3803	4	3803	4	0.00
06/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	811	1	811	1	328.00
06/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2425	3	2425	3	328.00
06/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3711	4	3711	4	0.00
06/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2914	3	2914	3	0.00
06/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7504	7	7504	7	0.00
06/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4213	4	4213	4	0.00
06/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2844	3	2844	3	0.00
06/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2879	3	2879	3	0.00
06/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1636	2	1636	2	328.00
06/05/2019	2044 On 06-February-20			Bond Future	10.01	89.0623	10.0083	89.0623	0.00
06/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1172	1	1172	1	328.00
06/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3242	3	3242	3	0.00

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06/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3129	3	3129	3	328.00
06/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3204	3	3204	3	0.00
06/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8010	8	8010	8	0.00
06/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3280	3	3280	3	0.00
06/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5272	5	5272	5	0.00
06/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5178	5	5178	5	0.00
06/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	2061	2	2061	2	328.00
06/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5225	5	5225	5	0.00
06/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5367	5	5367	5	0.00
06/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9239	9	9239	9	0.00
06/05/2019	2046 On 02-May-19			Bond Future	117.77	117.7701	117.7701	117.7701	0.00
06/05/2019	2046 On 01-August-19			Bond Future	119.70	119.6586	119.6966	119.6586	12,658.00
06/05/2019	2046 On 07-November-19			Bond Future	120.40	120.3620	120.3999	120.3620	0.00
06/05/2019	2046 On 06-February-20			Bond Future	122.76	122.7179	122.7559	122.7179	0.00
06/05/2019	2050 On 02-May-19			Bond Future	123.75	123.7524	123.7524	123.7524	0.00
06/05/2019	2050 On 01-August-19			Bond Future	123.96	124.1839	123.9634	124.1839	10,887.00
06/05/2019	2050 On 07-November-19			Bond Future	126.47	126.6931	126.4672	126.6931	0.00
06/05/2019	2050 On 06-February-20			Bond Future	127.11	127.3364	127.1055	127.3364	0.00
06/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	AL37 On 01-August-19			Index Future	643.81	644.3120	643.8060	644.3120	0.00
06/05/2019	AL37 On 07-November-19			Index Future	656.64	657.1620	656.6380	657.1620	0.00
06/05/2019	AL37 On 06-February-20			Index Future	669.33	669.8700	669.3310	669.8700	0.00
06/05/2019	AL7T On 01-August-19			Index Future	745.25	746.1490	745.2540	746.1490	0.00
06/05/2019	AL7T On 07-November-19			Index Future	760.11	761.0300	760.1090	761.0300	0.00
06/05/2019	AL7T On 06-February-20			Index Future	774.80	775.7460	774.8020	775.7460	0.00
06/05/2019	ALBI On 01-August-19			Index Future	673.01	673.8940	673.0080	673.8940	975.00
06/05/2019	ALBI On 07-November-19			Index Future	686.42	687.3330	686.4230	687.3330	0.00
06/05/2019	ALBI On 06-February-20			Index Future	699.69	700.6250	699.6920	700.6250	0.00
06/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C025 On 31-January-25			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
06/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2019	ES33 On 02-May-19			Bond Future	10.86	76.9291	10.8550	76.9291	0.00
06/05/2019	ES33 On 01-August-19			Bond Future	10.98	78.3163	10.9846	78.3163	350.00
06/05/2019	ES33 On 07-November-19			Bond Future	11.11	76.0846	11.1061	76.0846	0.00
06/05/2019	ES33 On 06-February-20			Bond Future	11.21	77.5573	11.2150	77.5573	0.00
06/05/2019	ES42 On 02-May-19			Bond Future	11.13	78.6056	11.1300	78.6056	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
06/05/2019	ES42 On 01-August-19			Bond Future	11.26	80.0273	11.2568	80.0273	4,919.00
06/05/2019	ES42 On 07-November-19			Bond Future	11.38	77.3580	11.3759	77.3580	0.00
06/05/2019	ES42 On 06-February-20			Bond Future	11.48	78.8559	11.4787	78.8559	0.00
06/05/2019	GOVI On 01-August-19			GOVI	666.24	667.1760	666.2420	667.1760	444.00
06/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	275520	28	275520	28	0.00
06/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	275620	28	275620	28	0.00
06/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	275720	29	275720	29	0.00
06/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 07-November-19			GOVI	679.52	680.4820	679.5220	680.4820	0.00
06/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	66220	8	66220	8	0.00
06/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	66120	8	66120	8	0.00
06/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	66020	8	66020	8	0.00
06/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 06-February-20			GOVI	692.66	693.6410	692.6570	693.6410	0.00
06/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	104730	9	104730	9	0.00
06/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	104930	10	104930	10	0.00
06/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	104830	9	104830	9	0.00
06/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2019	IGOV On 01-August-19			Index Future	266.89	266.9220	266.8850	266.9220	815.00
06/05/2019	IGOV On 07-November-19			Index Future	272.27	272.3150	272.2740	272.3150	219.00
06/05/2019	IGOV On 06-February-20			Index Future	277.60	277.6430	277.6000	277.6430	0.00
06/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
06/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
06/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
06/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
06/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
06/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	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
06/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3300	102.3300	102.3300	0.00
06/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.27	99.2900	99.2700	99.2900	0.00
06/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.03	96.0500	96.0300	96.0500	0.00
06/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1800	95.1500	95.1800	0.00
06/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2600	94.2300	94.2600	0.00
06/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.29	94.3200	94.2900	94.3200	0.00
06/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.41	96.4300	96.4100	96.4300	51.00
06/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.47	96.4900	96.4700	96.4900	0.00
06/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.57	97.5900	97.5700	97.5900	0.00
06/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.43	101.4600	101.4300	101.4600	0.00
06/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.61	102.6500	102.6100	102.6500	0.00
06/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.89	95.9300	95.8900	95.9300	0.00
06/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.90	101.9400	101.9000	101.9400	0.00
06/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.32	97.3700	97.3200	97.3700	0.00
06/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.60	93.6700	93.6000	93.6700	0.00
06/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.55	90.6100	90.5500	90.6100	0.00
06/05/2019	IS10 On 15-June-26			Interest Rate Swap	89.24	89.3200	89.2400	89.3200	0.00
06/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.39	91.4900	91.3900	91.4900	0.00
06/05/2019	IS10 On 21-December-26			Interest Rate Swap	95.19	95.3100	95.1900	95.3100	0.00
06/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.73	93.8700	93.7300	93.8700	0.00
06/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.81	95.9600	95.8100	95.9600	0.00
06/05/2019	IS10 On 20-September-27			Interest Rate Swap	101.31	101.4700	101.3100	101.4700	0.00
06/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.68	101.8400	101.6800	101.8400	0.00
06/05/2019	IS10 On 22-March-28			Interest Rate Swap	95.15	95.3000	95.1500	95.3000	0.00
06/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.40	102.5500	102.4000	102.5500	0.00
06/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.92	96.0500	95.9200	96.0500	0.00
06/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/05/2019	R023 On 02-May-19			Bond Future	7.71	101.5451	7.7100	101.5451	0.00
06/05/2019	R023 On 01-August-19			Bond Future	7.74	103.4441	7.7419	103.4441	57,458.00
06/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3585	4	3585	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
06/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3642	4	3642	4	0.00
06/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3614	4	3614	4	0.00
06/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	20	0	20	0	0.00
06/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	19	0	19	0	0.00
06/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	21	0	21	0	0.00
06/05/2019	R023 On 07-November-19			Bond Future	7.77	101.5755	7.7680	101.5755	0.00
06/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1260	1	1260	1	0.00
06/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1280	1	1280	1	0.00
06/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1299	1	1299	1	0.00
06/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	637	1	637	1	0.00
06/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	647	1	647	1	0.00
06/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	656	1	656	1	0.00
06/05/2019	R023 On 06-February-20			Bond Future	7.77	103.5409	7.7679	103.5409	0.00
06/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	691	1	691	1	0.00
06/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	717	1	717	1	0.00
06/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	704	1	704	1	0.00
06/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1341	1	1341	1	0.00
06/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1327	1	1327	1	0.00
06/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1355	1	1355	1	0.00
06/05/2019	R035 On 02-May-19			Bond Future	9.60	95.7777	9.6000	95.7777	0.00
06/05/2019	R035 On 01-August-19			Bond Future	9.69	97.5036	9.6873	97.5036	55,268.00
06/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4711	5	4711	5	0.00
06/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4653	5	4653	5	0.00
06/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4596	5	4596	5	0.00
06/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	672	1	672	1	0.00
06/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	686	1	686	1	0.00
06/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	659	1	659	1	0.00
06/05/2019	R035 On 07-November-19			Bond Future	9.76	94.9458	9.7612	94.9458	0.00
06/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3400	4	3400	4	0.00
06/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3442	4	3442	4	0.00
06/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3484	4	3484	4	0.00
06/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2593	3	2593	3	0.00
06/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2530	2	2530	2	0.00
06/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2562	3	2562	3	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
06/05/2019	R035 On 06-February-20			Bond Future	9.82	96.7832	9.8241	96.7832	0.00
06/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2989	3	2989	3	0.00
06/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2955	3	2955	3	0.00
06/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2920	3	2920	3	0.00
06/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4665	5	4665	5	0.00
06/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4583	5	4583	5	0.00
06/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4624	5	4624	5	0.00
06/05/2019	R186 On 02-May-19			Bond Future	8.55	114.7211	8.5450	114.7211	0.00
06/05/2019	R186 On 01-August-19			Bond Future	8.64	111.4419	8.6379	111.4419	111,851.00
06/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5094	5	5094	5	0.00
06/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	601	1	601	1	6,000.00
06/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	2912	3	2912	3	6,000.00
06/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5191	5	5191	5	0.00
06/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	751	1	751	1	0.00
06/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1586	2	1586	2	0.00
06/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3665	4	3665	4	0.00
06/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5142	5	5142	5	0.00
06/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	7887	8	7887	8	0.00
06/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	2238	2	2238	2	0.00
06/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	1232	1	1232	1	6,200.00
06/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	188	0	188	0	0.00
06/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	193	0	193	0	0.00
06/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	402	0	402	0	0.00
06/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	30	0	30	0	6,000.00
06/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	589	1	589	1	0.00
06/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	199	0	199	0	0.00
06/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2554	2	2554	2	0.00
06/05/2019	R186 On 07-November-19			Bond Future	8.70	113.6652	8.6973	113.6652	0.00
06/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2088	2	2088	2	0.00
06/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	2774	3	2774	3	0.00
06/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	865	1	865	1	5,000.00
06/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	2844	3	2844	3	0.00
06/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	2809	3	2809	3	0.00
06/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1403	1	1403	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
06/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3490	3	3490	3	0.00
06/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1422	1	1422	1	0.00
06/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1907	2	1907	2	5,000.00
06/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1442	1	1442	1	0.00
06/05/2019	R186 On 06-February-20			Bond Future	8.74	110.5574	8.7393	110.5574	0.00
06/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	1937	2	1937	2	0.00
06/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	1990	2	1990	2	0.00
06/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	1964	2	1964	2	0.00
06/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2931	3	2931	3	0.00
06/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2904	3	2904	3	0.00
06/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2959	3	2959	3	0.00
06/05/2019	R197 On 02-May-19			Bond Future	305.04	305.0448	305.0448	305.0448	0.00
06/05/2019	R197 On 01-August-19			Bond Future	303.53	303.3203	303.5338	303.3203	2,507.00
06/05/2019	R197 On 07-November-19			Bond Future	309.66	309.4489	309.6645	309.4489	0.00
06/05/2019	R197 On 06-February-20			Bond Future	308.08	307.8617	308.0799	307.8617	0.00
06/05/2019	R202 On 02-May-19			Bond Future	239.63	239.6349	239.6349	239.6349	0.00
06/05/2019	R202 On 01-August-19			Bond Future	240.89	241.9273	240.8889	241.9273	9,346.00
06/05/2019	R202 On 07-November-19			Bond Future	245.75	246.8153	245.7541	246.8153	0.00
06/05/2019	R202 On 06-February-20			Bond Future	246.50	247.5857	246.5026	247.5857	0.00
06/05/2019	R207 On 02-May-19			Bond Future	6.28	102.8789	6.2750	102.8789	0.00
06/05/2019	R207 On 01-August-19			Bond Future	5.73	101.0584	5.7316	101.0584	4,891.00
06/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	694	1	694	1	0.00
06/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	699	1	699	1	0.00
06/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	703	1	703	1	0.00
06/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 07-November-19			Bond Future	3.07	103.0747	3.0720	103.0747	0.00
06/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
06/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	182	0	182	0	0.00
06/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	181	0	181	0	0.00
06/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	179	0	179	0	0.00

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06/05/2019	R208 On 02-May-19			Bond Future	6.78	100.6207	6.7800	100.6207	0.00
06/05/2019	R208 On 01-August-19			Bond Future	6.64	102.4743	6.6350	102.4743	10,880.00
06/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2331	2	2331	2	0.00
06/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2316	2	2316	2	0.00
06/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2301	2	2301	2	0.00
06/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
06/05/2019	R208 On 07-November-19			Bond Future	6.46	101.1140	6.4564	101.1140	0.00
06/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	612	1	612	1	0.00
06/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	601	1	601	1	0.00
06/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	590	1	590	1	0.00
06/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	114	0	114	0	0.00
06/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	116	0	116	0	0.00
06/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	112	0	112	0	0.00
06/05/2019	R208 On 06-February-20			Bond Future	6.14	103.0706	6.1370	103.0706	0.00
06/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	250	0	250	0	0.00
06/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	256	0	256	0	0.00
06/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	262	0	262	0	0.00
06/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	259	0	259	0	0.00
06/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	268	0	268	0	0.00
06/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	264	0	264	0	0.00
06/05/2019	R209 On 02-May-19			Bond Future	9.56	73.1746	9.5550	73.1746	0.00
06/05/2019	R209 On 01-August-19			Bond Future	9.63	74.4967	9.6347	74.4967	87,922.00
06/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3911	4	3911	4	0.00
06/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4007	4	4007	4	0.00
06/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	823	1	823	1	7,560.00
06/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3959	4	3959	4	0.00
06/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2362	2	2362	2	7,560.00
06/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5453	6	5453	6	0.00
06/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	371	0	371	0	7,560.00
06/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	662	1	662	1	0.00
06/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	3045	3	3045	3	0.00
06/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1300	1	1300	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
06/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	675	1	675	1	0.00
06/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	649	1	649	1	0.00
06/05/2019	R209 On 07-November-19			Bond Future	9.70	72.8305	9.6979	72.8305	0.00
06/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2911	3	2911	3	0.00
06/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2983	3	2983	3	0.00
06/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2947	3	2947	3	0.00
06/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2233	2	2233	2	0.00
06/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2206	2	2206	2	0.00
06/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2260	2	2260	2	0.00
06/05/2019	R209 On 06-February-20			Bond Future	9.75	74.2401	9.7489	74.2401	0.00
06/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2510	3	2510	3	0.00
06/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2540	3	2540	3	0.00
06/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2481	3	2481	3	0.00
06/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4087	4	4087	4	0.00
06/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	4051	4	4051	4	0.00
06/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	4015	4	4015	4	0.00
06/05/2019	R210 On 02-May-19			Bond Future	189.10	189.0995	189.0995	189.0995	0.00
06/05/2019	R210 On 01-August-19			Bond Future	192.85	192.4934	192.8544	192.4934	3,142.00
06/05/2019	R210 On 07-November-19			Bond Future	194.15	193.7838	194.1510	193.7838	0.00
06/05/2019	R210 On 06-February-20			Bond Future	197.95	197.5769	197.9501	197.5769	0.00
06/05/2019	R212 On 02-May-19			Bond Future	158.52	158.5186	158.5186	158.5186	0.00
06/05/2019	R212 On 01-August-19			Bond Future	159.45	159.1741	159.4500	159.1741	6,690.00
06/05/2019	R212 On 07-November-19			Bond Future	162.67	162.3904	162.6707	162.3904	0.00
06/05/2019	R212 On 06-February-20			Bond Future	163.61	163.3293	163.6143	163.3293	0.00
06/05/2019	R213 On 02-May-19			Bond Future	9.26	85.2761	9.2550	85.2761	0.00
06/05/2019	R213 On 01-August-19			Bond Future	9.35	86.7449	9.3481	86.7449	17,140.00
06/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4260	4	4260	4	0.00
06/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4358	4	4358	4	0.00
06/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4309	4	4309	4	0.00
06/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	467	0	467	0	0.00
06/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	448	0	448	0	0.00
06/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	458	0	458	0	0.00
06/05/2019	R213 On 07-November-19			Bond Future	9.42	84.9237	9.4167	84.9237	0.00
06/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	2979	3	2979	3	0.00

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06/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3053	3	3053	3	0.00
06/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3016	3	3016	3	0.00
06/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1994	2	1994	2	0.00
06/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1948	2	1948	2	0.00
06/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1970	2	1970	2	0.00
06/05/2019	R213 On 06-February-20			Bond Future	9.47	86.5670	9.4740	86.5670	0.00
06/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2382	2	2382	2	0.00
06/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2354	2	2354	2	0.00
06/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2325	2	2325	2	0.00
06/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3587	4	3587	4	0.00
06/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3620	4	3620	4	0.00
06/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3555	4	3555	4	0.00
06/05/2019	R214 On 02-May-19			Bond Future	9.76	71.9591	9.7600	71.9591	0.00
06/05/2019	R214 On 01-August-19			Bond Future	9.84	73.2615	9.8399	73.2615	10,672.00
06/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3943	4	3943	4	0.00
06/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3992	4	3992	4	0.00
06/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3894	4	3894	4	0.00
06/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	770	1	770	1	0.00
06/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	756	1	756	1	0.00
06/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	742	1	742	1	0.00
06/05/2019	R214 On 07-November-19			Bond Future	9.91	71.4250	9.9062	71.4250	0.00
06/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3141	3	3141	3	0.00
06/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3103	3	3103	3	0.00
06/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3179	3	3179	3	0.00
06/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2482	2	2482	2	0.00
06/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2454	2	2454	2	0.00
06/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2426	2	2426	2	0.00
06/05/2019	R214 On 06-February-20			Bond Future	9.96	72.8072	9.9627	72.8072	0.00
06/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2627	3	2627	3	0.00
06/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2688	3	2688	3	0.00
06/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2657	3	2657	3	0.00
06/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4290	4	4290	4	0.00
06/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4252	4	4252	4	0.00
06/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4328	4	4328	4	0.00

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06/05/2019	R248 On 02-May-19			Bond Future	9.75	91.9964	9.7500	91.9964	0.00
06/05/2019	R248 On 01-August-19			Bond Future	9.82	93.7063	9.8242	93.7063	102,934.00
06/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5272	5	5272	5	0.00
06/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5209	5	5209	5	0.00
06/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5146	5	5146	5	0.00
06/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	843	1	843	1	0.00
06/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	859	1	859	1	0.00
06/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	827	1	827	1	0.00
06/05/2019	R248 On 07-November-19			Bond Future	9.89	91.1362	9.8896	91.1362	48.00
06/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4098	4	4098	4	0.00
06/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4048	4	4048	4	0.00
06/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3999	4	3999	4	0.00
06/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2943	3	2943	3	0.00
06/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2978	3	2978	3	0.00
06/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2908	3	2908	3	0.00
06/05/2019	R248 On 06-February-20			Bond Future	9.95	92.9000	9.9453	92.9000	0.00
06/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3320	3	3320	3	0.00
06/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3359	3	3359	3	0.00
06/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3280	3	3280	3	0.00
06/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5306	5	5306	5	0.00
06/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5402	5	5402	5	0.00
06/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5354	5	5354	5	0.00