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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
07/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	2025 On 02-May-19			Bond Future	135.78	135.7789	135.7789	135.7789	0.00
07/05/2019	2025 On 01-August-19			Bond Future	137.29	137.2268	137.2883	137.2268	1,622.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2019	2025 On 07-November-19			Bond Future	140.06	139.9985	140.0599	139.9985	0.00
07/05/2019	2025 On 06-February-20			Bond Future	141.33	141.2680	141.3295	141.2680	0.00
07/05/2019	2029 On 02-May-19			Bond Future	102.84	102.8353	102.8353	102.8353	0.00
07/05/2019	2029 On 01-August-19			Bond Future	104.90	104.8989	104.9000	104.8989	4,180.00
07/05/2019	2029 On 07-November-19			Bond Future	105.93	105.9265	105.9266	105.9265	0.00
07/05/2019	2029 On 06-February-20			Bond Future	108.00	107.9992	107.9985	107.9992	0.00
07/05/2019	2030 On 02-May-19			Bond Future	9.13	94.4692	9.1300	94.4692	0.00
07/05/2019	2030 On 01-August-19			Bond Future	9.25	91.9757	9.2533	91.9757	45,347.00
07/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	80	0	80	0	2,025.00
07/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1479	2	1479	2	5,400.00
07/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3329	3	3329	3	0.00
07/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3283	3	3283	3	0.00
07/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4393	5	4393	5	0.00
07/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4443	5	4443	5	0.00
07/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	311	0	311	0	5,400.00
07/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1270	1	1270	1	2,025.00
07/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4343	4	4343	4	0.00
07/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	444	0	444	0	0.00
07/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1640	2	1640	2	0.00
07/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1536	1	1536	1	0.00
07/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3532	3	3532	3	0.00
07/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	399	0	399	0	0.00
07/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	417	0	417	0	0.00
07/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	667	1	667	1	4,800.00
07/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	4055	4	4055	4	0.00
07/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1918	2	1918	2	0.00
07/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	408	0	408	0	0.00
07/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	653	1	653	1	5,400.00
07/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1687	2	1687	2	0.00
07/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5964	6	5964	6	0.00
07/05/2019	2030 On 07-November-19			Bond Future	9.32	93.8105	9.3197	93.8105	0.00
07/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1713	2	1713	2	5,500.00
07/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	2918	3	2918	3	0.00
07/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	643	1	643	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
07/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	2954	3	2954	3	0.00
07/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4024	4	4024	4	0.00
07/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	2882	3	2882	3	0.00
07/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1768	2	1768	2	20,631.00
07/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	3775	4	3775	4	0.00
07/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	598	1	598	1	20,631.00
07/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1484	1	1484	1	20,631.00
07/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1967	2	1967	2	0.00
07/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	3003	3	3003	3	0.00
07/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	5348	5	5348	5	0.00
07/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1943	2	1943	2	0.00
07/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	5197	5	5197	5	0.00
07/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	3073	3	3073	3	0.00
07/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1918	2	1918	2	0.00
07/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1379	1	1379	1	5,500.00
07/05/2019	2030 On 06-February-20			Bond Future	9.37	91.6159	9.3734	91.6159	0.00
07/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2287	2	2287	2	0.00
07/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2315	2	2315	2	0.00
07/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2344	2	2344	2	0.00
07/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3639	4	3639	4	0.00
07/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3705	4	3705	4	0.00
07/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3672	4	3672	4	0.00
07/05/2019	2032 On 02-May-19			Bond Future	9.37	92.5344	9.3700	92.5344	0.00
07/05/2019	2032 On 01-August-19			Bond Future	9.49	93.9981	9.4853	93.9981	41,085.00
07/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4625	5	4625	5	0.00
07/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4572	5	4572	5	0.00
07/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4518	5	4518	5	0.00
07/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	522	1	522	1	0.00
07/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	501	0	501	0	0.00
07/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	511	0	511	0	0.00
07/05/2019	2032 On 07-November-19			Bond Future	9.56	91.7115	9.5564	91.7115	0.00
07/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3242	3	3242	3	0.00
07/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3203	3	3203	3	0.00
07/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3164	3	3164	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
07/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2182	2	2182	2	0.00
07/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2209	2	2209	2	0.00
07/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2155	2	2155	2	0.00
07/05/2019	2032 On 06-February-20			Bond Future	9.61	93.4862	9.6138	93.4862	0.00
07/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2616	3	2616	3	0.00
07/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2646	3	2646	3	0.00
07/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2585	3	2585	3	0.00
07/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	4146	4	4146	4	0.00
07/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	4109	4	4109	4	0.00
07/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	4072	4	4072	4	0.00
07/05/2019	2033 On 02-May-19			Bond Future	105.84	105.8370	105.8370	105.8370	0.00
07/05/2019	2033 On 01-August-19			Bond Future	107.56	107.5141	107.5635	107.5141	6,090.00
07/05/2019	2033 On 07-November-19			Bond Future	108.57	108.5199	108.5692	108.5199	0.00
07/05/2019	2033 On 06-February-20			Bond Future	110.69	110.6432	110.6927	110.6432	0.00
07/05/2019	2037 On 02-May-19			Bond Future	9.70	92.2026	9.6950	92.2026	0.00
07/05/2019	2037 On 01-August-19			Bond Future	9.81	89.4282	9.8090	89.4282	46,487.00
07/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4348	4	4348	4	0.00
07/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4460	5	4460	5	0.00
07/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4404	5	4404	5	0.00
07/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	790	1	790	1	0.00
07/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	775	1	775	1	0.00
07/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	806	1	806	1	0.00
07/05/2019	2037 On 07-November-19			Bond Future	9.88	91.2122	9.8789	91.2122	0.00
07/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3314	3	3314	3	0.00
07/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3397	3	3397	3	0.00
07/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3355	3	3355	3	0.00
07/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2751	3	2751	3	0.00
07/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2718	3	2718	3	0.00
07/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2784	3	2784	3	0.00
07/05/2019	2037 On 06-February-20			Bond Future	9.94	88.7169	9.9378	88.7169	0.00
07/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2923	3	2923	3	0.00
07/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2889	3	2889	3	0.00
07/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2856	3	2856	3	0.00
07/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4905	5	4905	5	0.00

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07/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4948	5	4948	5	0.00
07/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4862	5	4862	5	0.00
07/05/2019	2038 On 02-May-19			Bond Future	124.63	124.6258	124.6258	124.6258	0.00
07/05/2019	2038 On 01-August-19			Bond Future	125.35	125.2884	125.3486	125.2884	11,535.00
07/05/2019	2038 On 07-November-19			Bond Future	127.88	127.8190	127.8792	127.8190	0.00
07/05/2019	2038 On 06-February-20			Bond Future	128.73	128.6666	128.7269	128.6666	0.00
07/05/2019	2040 On 02-May-19			Bond Future	9.78	95.4858	9.7800	95.4858	0.00
07/05/2019	2040 On 01-August-19			Bond Future	9.89	92.5505	9.8884	92.5505	28,625.00
07/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4637	5	4637	5	0.00
07/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4696	5	4696	5	0.00
07/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4755	5	4755	5	0.00
07/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	873	1	873	1	0.00
07/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	907	1	907	1	0.00
07/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	890	1	890	1	0.00
07/05/2019	2040 On 07-November-19			Bond Future	9.96	94.3969	9.9579	94.3969	0.00
07/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3511	4	3511	4	0.00
07/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2568	3	2568	3	1,260.00
07/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1021	1	1021	1	1,260.00
07/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3555	4	3555	4	0.00
07/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3600	4	3600	4	0.00
07/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2861	3	2861	3	0.00
07/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2932	3	2932	3	0.00
07/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3856	4	3856	4	0.00
07/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6581	6	6581	6	0.00
07/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2897	3	2897	3	0.00
07/05/2019	2040 On 06-February-20			Bond Future	10.02	91.7126	10.0166	91.7126	0.00
07/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3019	3	3019	3	0.00
07/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3092	3	3092	3	0.00
07/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3056	3	3056	3	0.00
07/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5221	5	5221	5	0.00
07/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5174	5	5174	5	0.00
07/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5267	5	5267	5	0.00
07/05/2019	2044 On 02-May-19			Bond Future	9.80	92.5852	9.8000	92.5852	0.00
07/05/2019	2044 On 01-August-19			Bond Future	9.91	89.7211	9.9052	89.7211	38,205.00

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07/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4801	5	4801	5	0.00
07/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5660	6	5660	6	0.00
07/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	598	1	598	1	228.00
07/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4861	5	4861	5	0.00
07/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2038	2	2038	2	100.00
07/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4741	5	4741	5	0.00
07/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	539	1	539	1	100.00
07/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1573	2	1573	2	228.00
07/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4094	4	4094	4	0.00
07/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	1137	1	1137	1	228.00
07/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	925	1	925	1	0.00
07/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5285	5	5285	5	0.00
07/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	695	1	695	1	100.00
07/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	5072	5	5072	5	0.00
07/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2969	3	2969	3	0.00
07/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	890	1	890	1	0.00
07/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2416	2	2416	2	0.00
07/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	907	1	907	1	0.00
07/05/2019	2044 On 07-November-19			Bond Future	9.97	91.5110	9.9716	91.5110	0.00
07/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3661	4	3661	4	0.00
07/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6003	6	6003	6	0.00
07/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3707	4	3707	4	0.00
07/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	774	1	774	1	328.00
07/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2351	2	2351	2	328.00
07/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3616	4	3616	4	0.00
07/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2975	3	2975	3	0.00
07/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7622	8	7622	8	0.00
07/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4294	4	4294	4	0.00
07/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2903	3	2903	3	0.00
07/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2939	3	2939	3	0.00
07/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1672	2	1672	2	328.00
07/05/2019	2044 On 06-February-20			Bond Future	10.03	88.8962	10.0277	88.8962	0.00
07/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1132	1	1132	1	328.00
07/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3164	3	3164	3	0.00

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07/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3053	3	3053	3	328.00
07/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3127	3	3127	3	0.00
07/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7889	8	7889	8	0.00
07/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3201	3	3201	3	0.00
07/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5354	5	5354	5	0.00
07/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5258	5	5258	5	0.00
07/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	2098	2	2098	2	328.00
07/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5306	5	5306	5	0.00
07/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5450	5	5450	5	0.00
07/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9357	9	9357	9	0.00
07/05/2019	2046 On 02-May-19			Bond Future	117.77	117.7701	117.7701	117.7701	0.00
07/05/2019	2046 On 01-August-19			Bond Future	119.53	119.6966	119.5281	119.6966	12,658.00
07/05/2019	2046 On 07-November-19			Bond Future	120.23	120.3999	120.2270	120.3999	0.00
07/05/2019	2046 On 06-February-20			Bond Future	122.58	122.7559	122.5786	122.7559	0.00
07/05/2019	2050 On 02-May-19			Bond Future	123.75	123.7524	123.7524	123.7524	0.00
07/05/2019	2050 On 01-August-19			Bond Future	124.02	123.9634	124.0235	123.9634	10,887.00
07/05/2019	2050 On 07-November-19			Bond Future	126.53	126.4672	126.5272	126.4672	0.00
07/05/2019	2050 On 06-February-20			Bond Future	127.17	127.1055	127.1657	127.1055	0.00
07/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	AL37 On 01-August-19			Index Future	643.61	643.8060	643.6120	643.8060	0.00
07/05/2019	AL37 On 07-November-19			Index Future	656.44	656.6380	656.4390	656.6380	0.00
07/05/2019	AL37 On 06-February-20			Index Future	669.13	669.3310	669.1260	669.3310	0.00
07/05/2019	AL7T On 01-August-19			Index Future	744.33	745.2540	744.3280	745.2540	0.00
07/05/2019	AL7T On 07-November-19			Index Future	759.16	760.1090	759.1620	760.1090	0.00
07/05/2019	AL7T On 06-February-20			Index Future	773.83	774.8020	773.8340	774.8020	0.00
07/05/2019	ALBI On 01-August-19			Index Future	672.11	673.0080	672.1090	673.0080	975.00
07/05/2019	ALBI On 07-November-19			Index Future	685.50	686.4230	685.5040	686.4230	0.00
07/05/2019	ALBI On 06-February-20			Index Future	698.75	699.6920	698.7530	699.6920	0.00
07/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	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
07/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2019	ES33 On 02-May-19			Bond Future	10.86	76.9291	10.8550	76.9291	0.00
07/05/2019	ES33 On 01-August-19			Bond Future	11.00	78.2118	11.0013	78.2118	350.00
07/05/2019	ES33 On 07-November-19			Bond Future	11.12	75.9775	11.1236	75.9775	0.00
07/05/2019	ES33 On 06-February-20			Bond Future	11.23	77.4477	11.2332	77.4477	0.00
07/05/2019	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
07/05/2019	ES42 On 01-August-19			Bond Future	11.27	79.9077	11.2736	79.9077	4,919.00
07/05/2019	ES42 On 07-November-19			Bond Future	11.39	77.2354	11.3935	77.2354	0.00
07/05/2019	ES42 On 06-February-20			Bond Future	11.50	78.7306	11.4969	78.7306	0.00
07/05/2019	GOVI On 01-August-19			GOVI	665.30	666.2420	665.2970	666.2420	444.00
07/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	266070	28	266070	28	0.00
07/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	266170	28	266170	28	0.00
07/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	266270	28	266270	28	0.00
07/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 07-November-19			GOVI	678.56	679.5220	678.5560	679.5220	0.00
07/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	56560	7	56560	7	0.00
07/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	56460	7	56460	7	0.00
07/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	56360	7	56360	7	0.00
07/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 06-February-20			GOVI	691.67	692.6570	691.6710	692.6570	0.00
07/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
07/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	114590	10	114590	10	0.00
07/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	114790	10	114790	10	0.00
07/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	114690	10	114690	10	0.00
07/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2019	IGOV On 01-August-19			Index Future	266.96	266.8850	266.9560	266.8850	815.00
07/05/2019	IGOV On 07-November-19			Index Future	272.35	272.2740	272.3460	272.2740	219.00
07/05/2019	IGOV On 06-February-20			Index Future	277.67	277.6000	277.6730	277.6000	0.00
07/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
07/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
07/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
07/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
07/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
07/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	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
07/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3300	102.3300	102.3300	0.00
07/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.2700	99.2800	99.2700	0.00
07/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.03	96.0300	96.0300	96.0300	0.00
07/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1500	95.1500	95.1500	0.00
07/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2300	94.2300	94.2300	0.00
07/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.29	94.2900	94.2900	94.2900	0.00
07/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.41	96.4100	96.4100	96.4100	51.00
07/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.47	96.4700	96.4700	96.4700	0.00
07/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.57	97.5700	97.5700	97.5700	0.00
07/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.43	101.4300	101.4300	101.4300	0.00
07/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.62	102.6100	102.6200	102.6100	0.00
07/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.90	95.8900	95.9000	95.8900	0.00
07/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.91	101.9000	101.9100	101.9000	0.00
07/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.3200	97.3300	97.3200	0.00
07/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.64	93.6000	93.6400	93.6000	0.00
07/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.58	90.5500	90.5800	90.5500	0.00
07/05/2019	IS10 On 15-June-26			Interest Rate Swap	89.29	89.2400	89.2900	89.2400	0.00
07/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.44	91.3900	91.4400	91.3900	0.00
07/05/2019	IS10 On 21-December-26			Interest Rate Swap	95.25	95.1900	95.2500	95.1900	0.00
07/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.80	93.7300	93.8000	93.7300	0.00
07/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.88	95.8100	95.8800	95.8100	0.00
07/05/2019	IS10 On 20-September-27			Interest Rate Swap	101.39	101.3100	101.3900	101.3100	0.00
07/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.76	101.6800	101.7600	101.6800	0.00
07/05/2019	IS10 On 22-March-28			Interest Rate Swap	95.23	95.1500	95.2300	95.1500	0.00
07/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.48	102.4000	102.4800	102.4000	0.00
07/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.99	95.9200	95.9900	95.9200	0.00
07/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/05/2019	R023 On 02-May-19			Bond Future	7.71	101.5451	7.7100	101.5451	0.00
07/05/2019	R023 On 01-August-19			Bond Future	7.75	103.3645	7.7457	103.3645	57,458.00
07/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3573	4	3573	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
07/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3630	4	3630	4	0.00
07/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3602	4	3602	4	0.00
07/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	19	0	19	0	0.00
07/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	19	0	19	0	0.00
07/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	20	0	20	0	0.00
07/05/2019	R023 On 07-November-19			Bond Future	7.77	101.4936	7.7725	101.4936	0.00
07/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1250	1	1250	1	0.00
07/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1269	1	1269	1	0.00
07/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1288	1	1288	1	0.00
07/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	640	1	640	1	0.00
07/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	649	1	649	1	0.00
07/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	658	1	658	1	0.00
07/05/2019	R023 On 06-February-20			Bond Future	7.77	103.4569	7.7732	103.4569	0.00
07/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	684	1	684	1	0.00
07/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	710	1	710	1	0.00
07/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	697	1	697	1	0.00
07/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1348	1	1348	1	0.00
07/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1334	1	1334	1	0.00
07/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1362	1	1362	1	0.00
07/05/2019	R035 On 02-May-19			Bond Future	9.60	95.7777	9.6000	95.7777	0.00
07/05/2019	R035 On 01-August-19			Bond Future	9.71	97.3596	9.7054	97.3596	55,268.00
07/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4594	5	4594	5	0.00
07/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4537	5	4537	5	0.00
07/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4481	5	4481	5	0.00
07/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	693	1	693	1	0.00
07/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	707	1	707	1	0.00
07/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	679	1	679	1	0.00
07/05/2019	R035 On 07-November-19			Bond Future	9.78	94.7983	9.7801	94.7983	0.00
07/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3314	3	3314	3	0.00
07/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3355	3	3355	3	0.00
07/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3396	3	3396	3	0.00
07/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2648	3	2648	3	0.00
07/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2584	3	2584	3	0.00
07/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2616	3	2616	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
07/05/2019	R035 On 06-February-20			Bond Future	9.84	96.6324	9.8438	96.6324	0.00
07/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2917	3	2917	3	0.00
07/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2884	3	2884	3	0.00
07/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2850	3	2850	3	0.00
07/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4739	5	4739	5	0.00
07/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4656	5	4656	5	0.00
07/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4697	5	4697	5	0.00
07/05/2019	R186 On 02-May-19			Bond Future	8.55	114.7211	8.5450	114.7211	0.00
07/05/2019	R186 On 01-August-19			Bond Future	8.66	111.3016	8.6563	111.3016	111,851.00
07/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	4996	5	4996	5	0.00
07/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	565	1	565	1	6,000.00
07/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	2827	3	2827	3	6,000.00
07/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5092	5	5092	5	0.00
07/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	709	1	709	1	0.00
07/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5044	5	5044	5	0.00
07/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1521	2	1521	2	0.00
07/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3574	4	3574	4	0.00
07/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	7783	8	7783	8	0.00
07/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	2301	2	2301	2	0.00
07/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	1272	1	1272	1	6,200.00
07/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	194	0	194	0	0.00
07/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	416	0	416	0	0.00
07/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	200	0	200	0	0.00
07/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	31	0	31	0	6,000.00
07/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	609	1	609	1	0.00
07/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	206	0	206	0	0.00
07/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2623	3	2623	3	0.00
07/05/2019	R186 On 07-November-19			Bond Future	8.72	113.5213	8.7169	113.5213	0.00
07/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2026	2	2026	2	0.00
07/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	2703	3	2703	3	0.00
07/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	829	1	829	1	5,000.00
07/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	2772	3	2772	3	0.00
07/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	2737	3	2737	3	0.00
07/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1439	1	1439	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
07/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3562	3	3562	3	0.00
07/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1459	1	1459	1	0.00
07/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1954	2	1954	2	5,000.00
07/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1479	1	1479	1	0.00
07/05/2019	R186 On 06-February-20			Bond Future	8.76	110.4100	8.7601	110.4100	0.00
07/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	1884	2	1884	2	0.00
07/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	1936	2	1936	2	0.00
07/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	1910	2	1910	2	0.00
07/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2989	3	2989	3	0.00
07/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2961	3	2961	3	0.00
07/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	3017	3	3017	3	0.00
07/05/2019	R197 On 02-May-19			Bond Future	305.04	305.0448	305.0448	305.0448	0.00
07/05/2019	R197 On 01-August-19			Bond Future	303.67	303.5338	303.6667	303.5338	2,507.00
07/05/2019	R197 On 07-November-19			Bond Future	309.80	309.6645	309.7969	309.6645	0.00
07/05/2019	R197 On 06-February-20			Bond Future	308.21	308.0799	308.2124	308.0799	0.00
07/05/2019	R202 On 02-May-19			Bond Future	239.63	239.6349	239.6349	239.6349	0.00
07/05/2019	R202 On 01-August-19			Bond Future	241.00	240.8889	241.0022	240.8889	9,346.00
07/05/2019	R202 On 07-November-19			Bond Future	245.87	245.7541	245.8672	245.7541	0.00
07/05/2019	R202 On 06-February-20			Bond Future	246.62	246.5026	246.6159	246.5026	0.00
07/05/2019	R207 On 02-May-19			Bond Future	6.28	102.8789	6.2750	102.8789	0.00
07/05/2019	R207 On 01-August-19			Bond Future	5.75	101.0543	5.7456	101.0543	4,891.00
07/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	688	1	688	1	0.00
07/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	692	1	692	1	0.00
07/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	697	1	697	1	0.00
07/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 07-November-19			Bond Future	3.11	103.0698	3.1131	103.0698	0.00
07/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
07/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	190	0	190	0	0.00
07/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	188	0	188	0	0.00
07/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	186	0	186	0	0.00

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07/05/2019	R208 On 02-May-19			Bond Future	6.78	100.6207	6.7800	100.6207	0.00
07/05/2019	R208 On 01-August-19			Bond Future	6.61	102.5260	6.6082	102.5260	10,880.00
07/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2373	2	2373	2	0.00
07/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2358	2	2358	2	0.00
07/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2343	2	2343	2	0.00
07/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
07/05/2019	R208 On 07-November-19			Bond Future	6.42	101.1659	6.4250	101.1659	0.00
07/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	642	1	642	1	0.00
07/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	631	1	631	1	0.00
07/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	620	1	620	1	0.00
07/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	103	0	103	0	0.00
07/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	105	0	105	0	0.00
07/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	101	0	101	0	0.00
07/05/2019	R208 On 06-February-20			Bond Future	6.10	103.1230	6.0991	103.1230	0.00
07/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	270	0	270	0	0.00
07/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	276	0	276	0	0.00
07/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	283	0	283	0	0.00
07/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	238	0	238	0	0.00
07/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	247	0	247	0	0.00
07/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	243	0	243	0	0.00
07/05/2019	R209 On 02-May-19			Bond Future	9.56	73.1746	9.5550	73.1746	0.00
07/05/2019	R209 On 01-August-19			Bond Future	9.65	74.3726	9.6530	74.3726	87,922.00
07/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3812	4	3812	4	0.00
07/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3908	4	3908	4	0.00
07/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	778	1	778	1	7,560.00
07/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3860	4	3860	4	0.00
07/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2281	2	2281	2	7,560.00
07/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5344	5	5344	5	0.00
07/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	381	0	381	0	7,560.00
07/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	681	1	681	1	0.00
07/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	3119	3	3119	3	0.00
07/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1337	1	1337	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
07/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	694	1	694	1	0.00
07/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	668	1	668	1	0.00
07/05/2019	R209 On 07-November-19			Bond Future	9.72	72.7034	9.7169	72.7034	0.00
07/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2837	3	2837	3	0.00
07/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2908	3	2908	3	0.00
07/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2872	3	2872	3	0.00
07/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2280	2	2280	2	0.00
07/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2252	2	2252	2	0.00
07/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2307	2	2307	2	0.00
07/05/2019	R209 On 06-February-20			Bond Future	9.77	74.1102	9.7686	74.1102	0.00
07/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2449	3	2449	3	0.00
07/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2479	3	2479	3	0.00
07/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2420	2	2420	2	0.00
07/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4152	4	4152	4	0.00
07/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	4115	4	4115	4	0.00
07/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	4079	4	4079	4	0.00
07/05/2019	R210 On 02-May-19			Bond Future	189.10	189.0995	189.0995	189.0995	0.00
07/05/2019	R210 On 01-August-19			Bond Future	193.40	192.8544	193.3965	192.8544	3,142.00
07/05/2019	R210 On 07-November-19			Bond Future	194.70	194.1510	194.7019	194.1510	0.00
07/05/2019	R210 On 06-February-20			Bond Future	198.51	197.9501	198.5104	197.9501	0.00
07/05/2019	R212 On 02-May-19			Bond Future	158.52	158.5186	158.5186	158.5186	0.00
07/05/2019	R212 On 01-August-19			Bond Future	159.60	159.4500	159.6008	159.4500	6,690.00
07/05/2019	R212 On 07-November-19			Bond Future	162.82	162.6707	162.8230	162.6707	0.00
07/05/2019	R212 On 06-February-20			Bond Future	163.77	163.6143	163.7683	163.6143	0.00
07/05/2019	R213 On 02-May-19			Bond Future	9.26	85.2761	9.2550	85.2761	0.00
07/05/2019	R213 On 01-August-19			Bond Future	9.37	86.6265	9.3663	86.6265	17,140.00
07/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4162	4	4162	4	0.00
07/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4259	4	4259	4	0.00
07/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4210	4	4210	4	0.00
07/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	482	0	482	0	0.00
07/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	462	0	462	0	0.00
07/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	472	0	472	0	0.00
07/05/2019	R213 On 07-November-19			Bond Future	9.44	84.8024	9.4359	84.8024	0.00
07/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	2906	3	2906	3	0.00

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07/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	2979	3	2979	3	0.00
07/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	2942	3	2942	3	0.00
07/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	2037	2	2037	2	0.00
07/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1990	2	1990	2	0.00
07/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	2013	2	2013	2	0.00
07/05/2019	R213 On 06-February-20			Bond Future	9.49	86.4429	9.4940	86.4429	0.00
07/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2324	2	2324	2	0.00
07/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2295	2	2295	2	0.00
07/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2267	2	2267	2	0.00
07/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3647	4	3647	4	0.00
07/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3681	4	3681	4	0.00
07/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3615	4	3615	4	0.00
07/05/2019	R214 On 02-May-19			Bond Future	9.76	71.9591	9.7600	71.9591	0.00
07/05/2019	R214 On 01-August-19			Bond Future	9.86	73.1325	9.8582	73.1325	10,672.00
07/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3841	4	3841	4	0.00
07/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3890	4	3890	4	0.00
07/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3793	4	3793	4	0.00
07/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	792	1	792	1	0.00
07/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	778	1	778	1	0.00
07/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	763	1	763	1	0.00
07/05/2019	R214 On 07-November-19			Bond Future	9.93	71.2930	9.9252	71.2930	0.00
07/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3063	3	3063	3	0.00
07/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3026	3	3026	3	0.00
07/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3101	3	3101	3	0.00
07/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2531	2	2531	2	0.00
07/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2502	2	2502	2	0.00
07/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2474	2	2474	2	0.00
07/05/2019	R214 On 06-February-20			Bond Future	9.98	72.6723	9.9823	72.6723	0.00
07/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2564	3	2564	3	0.00
07/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2624	3	2624	3	0.00
07/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2594	3	2594	3	0.00
07/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4356	4	4356	4	0.00
07/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4318	4	4318	4	0.00
07/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4394	4	4394	4	0.00



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07/05/2019	R248 On 02-May-19			Bond Future	9.75	91.9964	9.7500	91.9964	0.00
07/05/2019	R248 On 01-August-19			Bond Future	9.84	93.5404	9.8425	93.5404	102,934.00
07/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5139	5	5139	5	0.00
07/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5076	5	5076	5	0.00
07/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5013	5	5013	5	0.00
07/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	868	1	868	1	0.00
07/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	885	1	885	1	0.00
07/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	852	1	852	1	0.00
07/05/2019	R248 On 07-November-19			Bond Future	9.91	90.9663	9.9086	90.9663	48.00
07/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3995	4	3995	4	0.00
07/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3947	4	3947	4	0.00
07/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3898	4	3898	4	0.00
07/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	3004	3	3004	3	0.00
07/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	3040	3	3040	3	0.00
07/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2969	3	2969	3	0.00
07/05/2019	R248 On 06-February-20			Bond Future	9.97	92.7262	9.9650	92.7262	0.00
07/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3238	3	3238	3	0.00
07/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3277	3	3277	3	0.00
07/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3199	3	3199	3	0.00
07/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5390	5	5390	5	0.00
07/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5488	5	5488	5	0.00
07/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5439	5	5439	5	0.00