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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	2025 On 07-February-19			Bond Future	133.54	133.5892	133.5441	133.5892	0.00
07/02/2019	2025 On 02-May-19			Bond Future	135.88	135.8874	135.8839	135.8874	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2019	2025 On 01-August-19			Bond Future	138.47	138.4758	138.4720	138.4758	0.00
07/02/2019	2029 On 07-February-19			Bond Future	101.55	101.5831	101.5491	101.5831	0.00
07/02/2019	2029 On 02-May-19			Bond Future	102.26	102.2579	102.2556	102.2579	3,020.00
07/02/2019	2029 On 01-August-19			Bond Future	104.24	104.2410	104.2384	104.2410	0.00
07/02/2019	2030 On 07-February-19			Bond Future	9.15	92.5924	9.1500	92.5924	0.00
07/02/2019	2030 On 07-February-19	9.68	Call	Bond Future	3344	4	3344	4	0.00
07/02/2019	2030 On 07-February-19	9.18	Call	Bond Future	194	0	194	0	0.00
07/02/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	10.20	Call	Bond Future	6468	7	6468	7	0.00
07/02/2019	2030 On 07-February-19	8.90	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	9.60	Call	Bond Future	2850	3	2850	3	0.00
07/02/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	9.40	Call	Bond Future	1598	2	1598	2	0.00
07/02/2019	2030 On 07-February-19	8.70	Put	Bond Future	2973	3	2973	3	0.00
07/02/2019	2030 On 07-February-19	8.90	Put	Bond Future	1636	1	1636	1	0.00
07/02/2019	2030 On 07-February-19	9.40	Put	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	8.64	Put	Bond Future	3379	3	3379	3	0.00
07/02/2019	2030 On 07-February-19	9.60	Put	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	8.63	Put	Bond Future	3447	3	3447	3	0.00
07/02/2019	2030 On 07-February-19	8.62	Put	Bond Future	3515	3	3515	3	0.00
07/02/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	9.18	Put	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 07-February-19	9.68	Put	Bond Future	0	0	0	0	0.00
07/02/2019	2030 On 02-May-19			Bond Future	9.18	94.1641	9.1822	94.1641	47,672.00
07/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2391	2	2391	2	0.00
07/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6382	6	6382	6	0.00
07/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2473	3	2473	3	0.00
07/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	837	1	837	1	3,000.00
07/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2432	2	2432	2	3,000.00
07/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1057	1	1057	1	0.00
07/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1036	1	1036	1	0.00
07/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2660	3	2660	3	0.00

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07/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	188	0	188	0	3,000.00
07/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1079	1	1079	1	0.00
07/02/2019	2030 On 01-August-19			Bond Future	9.24	91.9624	9.2368	91.9624	0.00
07/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	426	0	426	0	2,025.00
07/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	2137	0	2137	0	2,025.00
07/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	5124	5	5124	5	0.00
07/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	5170	5	5170	5	0.00
07/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	5078	5	5078	5	0.00
07/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1024	1	1024	1	0.00
07/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1050	1	1050	1	0.00
07/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6207	0	6207	0	0.00
07/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2683	0	2683	0	0.00
07/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1037	1	1037	1	0.00
07/02/2019	2032 On 07-February-19			Bond Future	9.37	94.8865	9.3700	94.8865	0.00
07/02/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2032 On 07-February-19	8.81	Put	Bond Future	4055	4	4055	4	0.00
07/02/2019	2032 On 07-February-19	8.80	Put	Bond Future	4130	4	4130	4	0.00
07/02/2019	2032 On 07-February-19	8.82	Put	Bond Future	3980	4	3980	4	0.00
07/02/2019	2032 On 02-May-19			Bond Future	9.40	92.3412	9.3971	92.3412	40,947.00
07/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2716	3	2716	3	0.00
07/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2761	3	2761	3	0.00
07/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2806	3	2806	3	0.00
07/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1207	1	1207	1	0.00
07/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1254	1	1254	1	0.00
07/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1230	1	1230	1	0.00
07/02/2019	2032 On 01-August-19			Bond Future	9.45	94.1101	9.4501	94.1101	0.00
07/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5522	6	5522	6	0.00
07/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5473	5	5473	5	0.00
07/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5424	5	5424	5	0.00
07/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1186	1	1186	1	0.00
07/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1157	1	1157	1	0.00
07/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1172	1	1172	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
07/02/2019	2033 On 07-February-19			Bond Future	104.09	104.2480	104.0888	104.2480	0.00
07/02/2019	2033 On 02-May-19			Bond Future	104.77	104.8964	104.7677	104.8964	6,090.00
07/02/2019	2033 On 01-August-19			Bond Future	106.80	106.9306	106.7990	106.9306	0.00
07/02/2019	2037 On 07-February-19			Bond Future	9.62	91.0159	9.6200	91.0159	0.00
07/02/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2037 On 07-February-19	9.05	Put	Bond Future	4652	4	4652	4	0.00
07/02/2019	2037 On 07-February-19	9.07	Put	Bond Future	4483	4	4483	4	0.00
07/02/2019	2037 On 07-February-19	9.06	Put	Bond Future	4567	4	4567	4	0.00
07/02/2019	2037 On 02-May-19			Bond Future	9.65	92.5607	9.6482	92.5607	57,745.00
07/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2707	3	2707	3	0.00
07/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2660	3	2660	3	0.00
07/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2754	3	2754	3	0.00
07/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1565	2	1565	2	0.00
07/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1535	2	1535	2	0.00
07/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1506	2	1506	2	0.00
07/02/2019	2037 On 01-August-19			Bond Future	9.71	90.0781	9.7055	90.0781	0.00
07/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5801	6	5801	6	0.00
07/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5908	6	5908	6	0.00
07/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5854	6	5854	6	0.00
07/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1449	1	1449	1	0.00
07/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1431	1	1431	1	0.00
07/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1467	1	1467	1	0.00
07/02/2019	2038 On 07-February-19			Bond Future	121.74	121.6875	121.7382	121.6875	0.00
07/02/2019	2038 On 02-May-19			Bond Future	123.96	123.7808	123.9638	123.7808	10,004.00
07/02/2019	2038 On 01-August-19			Bond Future	126.31	126.1287	126.3150	126.1287	0.00
07/02/2019	2040 On 07-February-19			Bond Future	9.70	94.3560	9.6950	94.3560	0.00
07/02/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2040 On 07-February-19	9.12	Put	Bond Future	5071	5	5071	5	0.00
07/02/2019	2040 On 07-February-19	9.11	Put	Bond Future	5163	5	5163	5	0.00
07/02/2019	2040 On 07-February-19	9.13	Put	Bond Future	4979	5	4979	5	0.00

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07/02/2019	2040 On 02-May-19			Bond Future	9.73	95.9577	9.7280	95.9577	22,321.00
07/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4720	5	4720	5	1,150.00
07/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	3029	3	3029	3	0.00
07/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1694	2	1694	2	1,150.00
07/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2979	3	2979	3	0.00
07/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2929	3	2929	3	0.00
07/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1635	2	1635	2	0.00
07/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1667	2	1667	2	0.00
07/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1604	2	1604	2	0.00
07/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2778	3	2778	3	0.00
07/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	889	1	889	1	0.00
07/02/2019	2040 On 01-August-19			Bond Future	9.79	93.2897	9.7853	93.2897	0.00
07/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	6207	6	6207	6	0.00
07/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	6264	6	6264	6	0.00
07/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	6321	6	6321	6	0.00
07/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1591	2	1591	2	0.00
07/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1630	2	1630	2	0.00
07/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1610	2	1610	2	0.00
07/02/2019	2044 On 07-February-19			Bond Future	9.72	91.5340	9.7150	91.5340	0.00
07/02/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
07/02/2019	2044 On 07-February-19	9.16	Put	Bond Future	5006	5	5006	5	0.00
07/02/2019	2044 On 07-February-19	9.17	Put	Bond Future	4912	5	4912	5	0.00
07/02/2019	2044 On 07-February-19	9.18	Put	Bond Future	4818	5	4818	5	0.00
07/02/2019	2044 On 02-May-19			Bond Future	9.75	93.0876	9.7456	93.0876	35,981.00
07/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	3008	3	3008	3	0.00
07/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	3111	3	3111	3	0.00
07/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	3059	3	3059	3	0.00
07/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1637	2	1637	2	0.00
07/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1669	2	1669	2	0.00
07/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1701	2	1701	2	0.00
07/02/2019	2044 On 01-August-19			Bond Future	9.80	90.4898	9.8005	90.4898	0.00
07/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	6420	6	6420	6	0.00

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07/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	7238	7	7238	7	0.00
07/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1708	2	1708	2	100.00
07/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	6363	6	6363	6	0.00
07/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3641	4	3641	4	100.00
07/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6478	7	6478	7	0.00
07/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1393	1	1393	1	100.00
07/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1666	2	1666	2	0.00
07/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5574	6	5574	6	0.00
07/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1626	2	1626	2	0.00
07/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3138	3	3138	3	0.00
07/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1646	2	1646	2	0.00
07/02/2019	2046 On 07-February-19			Bond Future	116.27	116.3082	116.2698	116.3082	0.00
07/02/2019	2046 On 02-May-19			Bond Future	116.62	116.6236	116.6214	116.6236	12,517.00
07/02/2019	2046 On 01-August-19			Bond Future	118.88	118.8853	118.8827	118.8853	0.00
07/02/2019	2050 On 07-February-19			Bond Future	120.43	120.4738	120.4341	120.4738	0.00
07/02/2019	2050 On 02-May-19			Bond Future	122.54	122.5463	122.5443	122.5463	10,644.00
07/02/2019	2050 On 01-August-19			Bond Future	123.10	123.1049	123.1023	123.1049	0.00
07/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	AL37 On 07-February-19			Index Future	618.03	618.7370	618.0270	618.7370	0.00
07/02/2019	AL37 On 02-May-19			Index Future	629.04	629.2390	629.0420	629.2390	0.00
07/02/2019	AL37 On 01-August-19			Index Future	641.09	641.2900	641.0870	641.2900	0.00
07/02/2019	AL7T On 07-February-19			Index Future	715.54	716.8990	715.5400	716.8990	0.00
07/02/2019	AL7T On 02-May-19			Index Future	728.75	729.0670	728.7470	729.0670	0.00
07/02/2019	AL7T On 01-August-19			Index Future	742.70	743.0300	742.7010	743.0300	0.00
07/02/2019	ALBI On 07-February-19			Index Future	649.10	650.5180	649.0960	650.5180	0.00
07/02/2019	ALBI On 02-May-19			Index Future	661.46	661.5600	661.4550	661.5600	885.00
07/02/2019	ALBI On 01-August-19			Index Future	674.12	674.2290	674.1210	674.2290	0.00
07/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2019	ES33 On 07-February-19			Bond Future	10.80	79.2984	10.8000	79.2984	0.00
07/02/2019	ES33 On 02-May-19			Bond Future	10.86	76.8542	10.8613	76.8542	350.00
07/02/2019	ES33 On 01-August-19			Bond Future	10.96	78.3263	10.9582	78.3263	0.00
07/02/2019	ES42 On 07-February-19			Bond Future	11.05	81.5989	11.0450	81.5989	0.00
07/02/2019	ES42 On 02-May-19			Bond Future	11.12	78.7235	11.1164	78.7235	4,919.00
07/02/2019	ES42 On 01-August-19			Bond Future	11.21	80.2319	11.2119	80.2319	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
07/02/2019	GOVI On 07-February-19			GOVI	642.83	644.2730	642.8300	644.2730	0.00
07/02/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 07-February-19	666.51	Put	GOVI	236800	22	236800	22	0.00
07/02/2019	GOVI On 07-February-19	666.52	Put	GOVI	236900	22	236900	22	0.00
07/02/2019	GOVI On 07-February-19	666.53	Put	GOVI	237000	22	237000	22	0.00
07/02/2019	GOVI On 02-May-19			GOVI	655.12	655.2080	655.1220	655.2080	442.00
07/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	72420	7	72420	7	0.00
07/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	72520	7	72520	7	0.00
07/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	72620	7	72620	7	0.00
07/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 01-August-19			GOVI	667.67	667.7560	667.6670	667.7560	0.00
07/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	289770	29	289770	29	0.00
07/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	289870	29	289870	29	0.00
07/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	289970	29	289970	29	0.00
07/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
07/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2019	IGOV On 07-February-19			Index Future	256.60	256.5850	256.5990	256.5850	0.00
07/02/2019	IGOV On 02-May-19			Index Future	261.05	260.9990	261.0500	260.9990	734.00
07/02/2019	IGOV On 01-August-19			Index Future	266.11	266.0600	266.1110	266.0600	0.00
07/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
07/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
07/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8600	99.8700	99.8600	0.00
07/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
07/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
07/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8600	101.8700	101.8600	0.00
07/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8000	102.8100	102.8000	0.00
07/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
07/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.36	102.3500	102.3600	102.3500	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
07/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.33	99.3100	99.3300	99.3100	0.00
07/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.09	96.0800	96.0900	96.0800	0.00
07/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.23	95.2100	95.2300	95.2100	0.00
07/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.34	94.3100	94.3400	94.3100	0.00
07/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.43	94.3900	94.4300	94.3900	0.00
07/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.55	96.5100	96.5500	96.5100	51.00
07/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.62	96.5700	96.6200	96.5700	0.00
07/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.74	97.6800	97.7400	97.6800	0.00
07/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.60	101.5400	101.6000	101.5400	0.00
07/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.79	102.7200	102.7900	102.7200	0.00
07/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.08	96.0100	96.0800	96.0100	0.00
07/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.09	102.0100	102.0900	102.0100	0.00
07/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.52	97.4300	97.5200	97.4300	0.00
07/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.89	93.7800	93.8900	93.7800	0.00
07/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.85	90.7400	90.8500	90.7400	0.00
07/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.56	89.4600	89.5600	89.4600	0.00
07/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.72	91.6200	91.7200	91.6200	0.00
07/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.53	95.4400	95.5300	95.4400	0.00
07/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.08	93.9900	94.0800	93.9900	0.00
07/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.17	96.0600	96.1700	96.0600	0.00
07/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.66	101.5300	101.6600	101.5300	0.00
07/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.03	101.8800	102.0300	101.8800	0.00
07/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.50	95.3300	95.5000	95.3300	0.00
07/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.72	102.5500	102.7200	102.5500	0.00
07/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.23	96.0600	96.2300	96.0600	0.00
07/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/02/2019	R023 On 07-February-19			Bond Future	7.84	103.3372	7.8400	103.3372	0.00
07/02/2019	R023 On 07-February-19	10.57	Call	Bond Future	8785	9	8785	9	0.00
07/02/2019	R023 On 07-February-19	10.59	Call	Bond Future	8845	9	8845	9	0.00
07/02/2019	R023 On 07-February-19	10.58	Call	Bond Future	8815	9	8815	9	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
07/02/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R023 On 02-May-19			Bond Future	7.84	101.1629	7.8379	101.1629	69,199.00
07/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2121	2	2121	2	0.00
07/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2093	2	2093	2	0.00
07/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2064	2	2064	2	0.00
07/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	133	0	133	0	0.00
07/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	137	0	137	0	0.00
07/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	130	0	130	0	0.00
07/02/2019	R023 On 01-August-19			Bond Future	7.84	103.1005	7.8393	103.1005	0.00
07/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3480	4	3480	4	0.00
07/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3530	4	3530	4	0.00
07/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3505	4	3505	4	0.00
07/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	209	0	209	0	0.00
07/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	205	0	205	0	0.00
07/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	213	0	213	0	0.00
07/02/2019	R035 On 07-February-19			Bond Future	9.55	98.8184	9.5450	98.8184	0.00
07/02/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R035 On 07-February-19	8.97	Put	Bond Future	4647	4	4647	4	0.00
07/02/2019	R035 On 07-February-19	8.98	Put	Bond Future	4564	4	4564	4	0.00
07/02/2019	R035 On 07-February-19	8.96	Put	Bond Future	4731	5	4731	5	0.00
07/02/2019	R035 On 02-May-19			Bond Future	9.57	95.9972	9.5708	95.9972	74,020.00
07/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2794	3	2794	3	0.00
07/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2841	3	2841	3	0.00
07/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2748	3	2748	3	0.00
07/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1528	2	1528	2	0.00
07/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1471	1	1471	1	0.00
07/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1499	2	1499	2	0.00
07/02/2019	R035 On 01-August-19			Bond Future	9.62	97.8359	9.6239	97.8359	0.00
07/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5980	6	5980	6	0.00
07/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5927	6	5927	6	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
07/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5873	6	5873	6	0.00
07/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1464	1	1464	1	0.00
07/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1481	1	1481	1	0.00
07/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1446	1	1446	1	0.00
07/02/2019	R186 On 07-February-19			Bond Future	8.67	111.9815	8.6700	111.9815	0.00
07/02/2019	R186 On 07-February-19	9.00	Call	Bond Future	1952	2	1952	2	0.00
07/02/2019	R186 On 07-February-19	9.20	Call	Bond Future	3113	3	3113	3	0.00
07/02/2019	R186 On 07-February-19	9.30	Call	Bond Future	3687	4	3687	4	0.00
07/02/2019	R186 On 07-February-19	9.38	Call	Bond Future	4144	4	4144	4	0.00
07/02/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.50	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.50	Call	Bond Future	4824	5	4824	5	0.00
07/02/2019	R186 On 07-February-19	9.10	Call	Bond Future	2534	3	2534	3	0.00
07/02/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.92	Call	Bond Future	7160	7	7160	7	0.00
07/02/2019	R186 On 07-February-19	9.23	Call	Bond Future	3285	3	3285	3	0.00
07/02/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.27	Call	Bond Future	3515	4	3515	4	0.00
07/02/2019	R186 On 07-February-19	8.30	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.90	Call	Bond Future	7050	7	7050	7	0.00
07/02/2019	R186 On 07-February-19	8.77	Call	Bond Future	596	1	596	1	0.00
07/02/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.77	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.22	Put	Bond Future	2736	3	2736	3	0.00
07/02/2019	R186 On 07-February-19	9.27	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.23	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.30	Put	Bond Future	2243	2	2243	2	0.00
07/02/2019	R186 On 07-February-19	8.50	Put	Bond Future	1023	1	1023	1	0.00
07/02/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.20	Put	Bond Future	2859	3	2859	3	0.00
07/02/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.10	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	8.21	Put	Bond Future	2798	3	2798	3	0.00
07/02/2019	R186 On 07-February-19	9.30	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
07/02/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 07-February-19	9.20	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R186 On 02-May-19			Bond Future	8.70	113.8822	8.6977	113.8822	83,173.00
07/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1272	1	1272	1	3,250.00
07/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2608	3	2608	3	0.00
07/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7688	8	7688	8	0.00
07/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6052	6	6052	6	0.00
07/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2567	3	2567	3	0.00
07/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2096	2	2096	2	0.00
07/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3814	4	3814	4	200.00
07/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7122	7	7122	7	0.00
07/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3579	4	3579	4	3,250.00
07/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2525	3	2525	3	0.00
07/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1188	1	1188	1	90.00
07/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1418	1	1418	1	200.00
07/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3350	3	3350	3	90.00
07/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	888	1	888	1	7,000.00
07/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2484	3	2484	3	7,000.00
07/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1740	2	1740	2	7,500.00
07/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2692	3	2692	3	0.00
07/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7430	7	7430	7	0.00
07/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1144	1	1144	1	0.00
07/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	659	1	659	1	3,250.00
07/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	923	1	923	1	4,250.00
07/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	737	1	737	1	0.00
07/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2050	2	2050	2	0.00
07/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	369	0	369	0	0.00
07/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1405	1	1405	1	0.00
07/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1643	2	1643	2	0.00
07/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	705	1	705	1	0.00
07/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	467	0	467	0	0.00
07/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	125	0	125	0	7,000.00
07/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	50	0	50	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	42	0	42	0	200.00
07/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	62	0	62	0	90.00
07/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1551	2	1551	2	0.00
07/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	415	0	415	0	0.00
07/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	721	1	721	1	0.00
07/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	690	1	690	1	0.00
07/02/2019	R186 On 01-August-19			Bond Future	8.74	110.7629	8.7427	110.7629	0.00
07/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5062	5	5062	5	0.00
07/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	978	1	978	1	6,000.00
07/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3123	3	3123	3	6,000.00
07/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5150	5	5150	5	0.00
07/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7575	8	7575	8	0.00
07/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5106	5	5106	5	0.00
07/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	754	1	754	1	0.00
07/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	744	1	744	1	0.00
07/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	315	0	315	0	6,000.00
07/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1397	1	1397	1	0.00
07/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	763	1	763	1	0.00
07/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3528	3	3528	3	0.00
07/02/2019	R197 On 07-February-19			Bond Future	300.08	300.1851	300.0825	300.1851	0.00
07/02/2019	R197 On 02-May-19			Bond Future	305.47	305.3494	305.4696	305.3494	2,350.00
07/02/2019	R197 On 01-August-19			Bond Future	303.84	303.7138	303.8357	303.7138	0.00
07/02/2019	R202 On 07-February-19			Bond Future	234.39	234.3345	234.3914	234.3345	0.00
07/02/2019	R202 On 02-May-19			Bond Future	238.50	238.3658	238.4981	238.3658	8,786.00
07/02/2019	R202 On 01-August-19			Bond Future	239.11	238.9743	239.1088	238.9743	0.00
07/02/2019	R207 On 07-February-19			Bond Future	6.53	101.2476	6.5300	101.2476	0.00
07/02/2019	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 07-February-19	6.52	Put	Bond Future	9	0	9	0	0.00
07/02/2019	R207 On 07-February-19	6.51	Put	Bond Future	18	0	18	0	0.00
07/02/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 02-May-19			Bond Future	6.22	102.9661	6.2226	102.9661	6,924.00
07/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	925	1	925	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
07/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	938	1	938	1	0.00
07/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	931	1	931	1	0.00
07/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 01-August-19			Bond Future	5.30	101.2964	5.3006	101.2964	0.00
07/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	883	1	883	1	0.00
07/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	888	1	888	1	0.00
07/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	892	1	892	1	0.00
07/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R208 On 07-February-19			Bond Future	7.07	101.9285	7.0700	101.9285	0.00
07/02/2019	R208 On 07-February-19	7.08	Call	Bond Future	19	0	19	0	0.00
07/02/2019	R208 On 07-February-19	7.07	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R208 On 07-February-19	7.06	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R208 On 07-February-19	7.08	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R208 On 07-February-19	7.06	Put	Bond Future	19	0	19	0	0.00
07/02/2019	R208 On 07-February-19	7.07	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R208 On 02-May-19			Bond Future	6.99	100.2584	6.9931	100.2584	13,834.00
07/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1782	2	1782	2	0.00
07/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1798	2	1798	2	0.00
07/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1815	2	1815	2	0.00
07/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	9	0	9	0	0.00
07/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	9	0	9	0	0.00
07/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	9	0	9	0	0.00
07/02/2019	R208 On 01-August-19			Bond Future	6.87	102.1788	6.8679	102.1788	0.00
07/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2002	2	2002	2	0.00
07/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1988	2	1988	2	0.00
07/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1974	2	1974	2	0.00
07/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	31	0	31	0	0.00
07/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	29	0	29	0	0.00
07/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	30	0	30	0	0.00
07/02/2019	R209 On 07-February-19			Bond Future	9.50	75.2670	9.5000	75.2670	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
07/02/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	9.54	Call	Bond Future	266	0	266	0	0.00
07/02/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	10.20	Call	Bond Future	4448	5	4448	5	0.00
07/02/2019	R209 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	8.95	Put	Bond Future	3799	4	3799	4	0.00
07/02/2019	R209 On 07-February-19	9.04	Put	Bond Future	3158	3	3158	3	0.00
07/02/2019	R209 On 07-February-19	9.54	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	8.96	Put	Bond Future	3727	4	3727	4	0.00
07/02/2019	R209 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	0.00
07/02/2019	R209 On 07-February-19	8.97	Put	Bond Future	3656	3	3656	3	0.00
07/02/2019	R209 On 02-May-19			Bond Future	9.52	73.3961	9.5157	73.3961	107,291.00
07/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2418	2	2418	2	0.00
07/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2378	2	2378	2	0.00
07/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	1248	1	1248	1	760.00
07/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3565	4	3565	4	760.00
07/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2458	2	2458	2	0.00
07/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	6368	6	6368	6	0.00
07/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7462	7	7462	7	0.00
07/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	257	0	257	0	11,560.00
07/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2356	2	2356	2	0.00
07/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	146	0	146	0	760.00
07/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1302	1	1302	1	0.00
07/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	771	1	771	1	0.00
07/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1277	1	1277	1	0.00
07/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1253	1	1253	1	0.00
07/02/2019	R209 On 01-August-19			Bond Future	9.56	74.8021	9.5629	74.8021	0.00
07/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	5001	5	5001	5	0.00
07/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	5092	5	5092	5	0.00
07/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	5046	5	5046	5	0.00
07/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1280	1	1280	1	0.00
07/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1296	1	1296	1	0.00
07/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1265	1	1265	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
07/02/2019	R210 On 07-February-19			Bond Future	187.89	187.9517	187.8887	187.9517	0.00
07/02/2019	R210 On 02-May-19			Bond Future	188.63	188.6299	188.6254	188.6299	2,448.00
07/02/2019	R210 On 01-August-19			Bond Future	192.28	192.2879	192.2831	192.2879	0.00
07/02/2019	R212 On 07-February-19			Bond Future	156.20	156.2540	156.2004	156.2540	0.00
07/02/2019	R212 On 02-May-19			Bond Future	158.94	158.9421	158.9372	158.9421	4,973.00
07/02/2019	R212 On 01-August-19			Bond Future	161.95	161.9532	161.9479	161.9532	0.00
07/02/2019	R213 On 07-February-19			Bond Future	9.27	87.1045	9.2700	87.1045	0.00
07/02/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R213 On 07-February-19	8.69	Put	Bond Future	3800	4	3800	4	0.00
07/02/2019	R213 On 07-February-19	8.70	Put	Bond Future	3732	4	3732	4	0.00
07/02/2019	R213 On 07-February-19	8.68	Put	Bond Future	3867	4	3867	4	0.00
07/02/2019	R213 On 02-May-19			Bond Future	9.29	85.0350	9.2926	85.0350	31,396.00
07/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2394	2	2394	2	0.00
07/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2355	2	2355	2	0.00
07/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2316	2	2316	2	0.00
07/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1126	1	1126	1	0.00
07/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1148	1	1148	1	0.00
07/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1103	1	1103	1	0.00
07/02/2019	R213 On 01-August-19			Bond Future	9.34	86.6636	9.3414	86.6636	0.00
07/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4971	5	4971	5	0.00
07/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	5016	5	5016	5	0.00
07/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	5061	5	5061	5	0.00
07/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1110	1	1110	1	0.00
07/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1137	1	1137	1	0.00
07/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1123	1	1123	1	0.00
07/02/2019	R214 On 07-February-19			Bond Future	9.68	74.4321	9.6750	74.4321	0.00
07/02/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R214 On 07-February-19	9.03	Put	Bond Future	4709	5	4709	5	0.00
07/02/2019	R214 On 07-February-19	9.04	Put	Bond Future	4633	4	4633	4	0.00
07/02/2019	R214 On 07-February-19	9.05	Put	Bond Future	4556	4	4556	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
07/02/2019	R214 On 02-May-19			Bond Future	9.70	72.4009	9.7002	72.4009	28,465.00
07/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2518	3	2518	3	0.00
07/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2435	2	2435	2	0.00
07/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2476	3	2476	3	0.00
07/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1387	1	1387	1	0.00
07/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1361	1	1361	1	0.00
07/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1413	1	1413	1	0.00
07/02/2019	R214 On 01-August-19			Bond Future	9.75	73.7875	9.7481	73.7875	0.00
07/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	5183	5	5183	5	0.00
07/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	5229	5	5229	5	0.00
07/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	5136	5	5136	5	0.00
07/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1389	1	1389	1	0.00
07/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1373	1	1373	1	0.00
07/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1357	1	1357	1	0.00
07/02/2019	R248 On 07-February-19			Bond Future	9.69	95.1617	9.6900	95.1617	0.00
07/02/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
07/02/2019	R248 On 07-February-19	9.05	Put	Bond Future	6019	6	6019	6	0.00
07/02/2019	R248 On 07-February-19	9.07	Put	Bond Future	5820	6	5820	6	0.00
07/02/2019	R248 On 07-February-19	9.06	Put	Bond Future	5919	6	5919	6	0.00
07/02/2019	R248 On 02-May-19			Bond Future	9.71	92.3418	9.7102	92.3418	109,119.00
07/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	3276	3	3276	3	0.00
07/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	3222	3	3222	3	0.00
07/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	3330	3	3330	3	0.00
07/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1654	2	1654	2	0.00
07/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1590	2	1590	2	0.00
07/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1622	2	1622	2	0.00
07/02/2019	R248 On 01-August-19			Bond Future	9.76	94.1104	9.7581	94.1104	0.00
07/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6672	7	6672	7	0.00
07/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6613	7	6613	7	0.00
07/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6554	7	6554	7	0.00
07/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1671	2	1671	2	0.00
07/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1691	2	1691	2	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
07/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1651	2	1651	2	0.00

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