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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	2025 On 07-February-19			Bond Future	132.50	132.4945	132.4984	132.4945	355.00
04/01/2019	2025 On 02-May-19			Bond Future	134.84	134.8379	134.8416	134.8379	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
04/01/2019	2025 On 01-August-19			Bond Future	137.46	137.4522	137.4559	137.4522	0.00
04/01/2019	2029 On 07-February-19			Bond Future	100.35	100.3460	100.3493	100.3460	2,954.00
04/01/2019	2029 On 02-May-19			Bond Future	101.05	101.0478	101.0510	101.0478	0.00
04/01/2019	2029 On 01-August-19			Bond Future	103.05	103.0421	103.0452	103.0421	0.00
04/01/2019	2030 On 07-February-19			Bond Future	9.30	91.0897	9.2985	91.0897	56,795.00
04/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	698	1	698	1	3,960.00
04/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2673	2	2673	2	3,960.00
04/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	40	0	40	0	0.00
04/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	42	0	42	0	0.00
04/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5546	5	5546	5	0.00
04/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	200	0	200	0	1,320.00
04/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	45	0	45	0	0.00
04/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2279	2	2279	2	1,320.00
04/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	64	0	64	0	0.00
04/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1409	1	1409	1	0.00
04/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3991	4	3991	4	0.00
04/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2790	3	2790	3	0.00
04/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	765	1	765	1	0.00
04/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4378	5	4378	5	0.00
04/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	382	0	382	0	0.00
04/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4443	5	4443	5	0.00
04/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4509	5	4509	5	0.00
04/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	32	0	32	0	3,960.00
04/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1458	2	1458	2	0.00
04/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	282	0	282	0	0.00
04/01/2019	2030 On 02-May-19			Bond Future	9.35	92.6802	9.3545	92.6802	0.00
04/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2112	2	2112	2	0.00
04/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5612	5	5612	5	0.00
04/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2180	2	2180	2	0.00
04/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	791	1	791	1	3,000.00
04/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2146	2	2146	2	3,000.00
04/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1861	2	1861	2	0.00
04/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1833	2	1833	2	0.00
04/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3704	4	3704	4	0.00

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04/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	508	1	508	1	3,000.00
04/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1890	2	1890	2	0.00
04/01/2019	2030 On 01-August-19			Bond Future	9.41	90.4823	9.4105	90.4823	0.00
04/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4514	4	4514	4	0.00
04/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4557	4	4557	4	0.00
04/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4472	4	4472	4	0.00
04/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1489	2	1489	2	0.00
04/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1522	2	1522	2	0.00
04/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1505	2	1505	2	0.00
04/01/2019	2032 On 07-February-19			Bond Future	9.51	93.2470	9.5148	93.2470	42,475.00
04/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	41	0	41	0	0.00
04/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	39	0	39	0	0.00
04/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	36	0	36	0	0.00
04/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5103	6	5103	6	0.00
04/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5175	6	5175	6	0.00
04/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5031	5	5031	5	0.00
04/01/2019	2032 On 02-May-19			Bond Future	9.57	90.7185	9.5709	90.7185	0.00
04/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2346	2	2346	2	0.00
04/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2383	2	2383	2	0.00
04/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2420	2	2420	2	0.00
04/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2018	2	2018	2	0.00
04/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2079	2	2079	2	0.00
04/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2049	2	2049	2	0.00
04/01/2019	2032 On 01-August-19			Bond Future	9.63	92.4878	9.6251	92.4878	0.00
04/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4859	5	4859	5	0.00
04/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4814	5	4814	5	0.00
04/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4769	4	4769	4	0.00
04/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1719	2	1719	2	0.00
04/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1681	2	1681	2	0.00
04/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1700	2	1700	2	0.00
04/01/2019	2033 On 07-February-19			Bond Future	102.22	102.2138	102.2174	102.2138	5,890.00
04/01/2019	2033 On 02-May-19			Bond Future	102.88	102.8763	102.8798	102.8763	0.00
04/01/2019	2033 On 01-August-19			Bond Future	104.91	104.9066	104.9100	104.9066	0.00
04/01/2019	2037 On 07-February-19			Bond Future	9.73	89.3866	9.7287	89.3866	57,488.00

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04/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	51	0	51	0	0.00
04/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	59	0	59	0	0.00
04/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	55	0	55	0	0.00
04/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5551	6	5551	6	0.00
04/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5389	6	5389	6	0.00
04/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5470	6	5470	6	0.00
04/01/2019	2037 On 02-May-19			Bond Future	9.79	90.9474	9.7851	90.9474	0.00
04/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2539	2	2539	2	0.00
04/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2499	2	2499	2	0.00
04/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2580	2	2580	2	0.00
04/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2462	3	2462	3	0.00
04/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2426	3	2426	3	0.00
04/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2390	3	2390	3	0.00
04/01/2019	2037 On 01-August-19			Bond Future	9.84	88.4653	9.8426	88.4653	0.00
04/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5266	5	5266	5	0.00
04/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5365	5	5365	5	0.00
04/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5315	5	5315	5	0.00
04/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1956	2	1956	2	0.00
04/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1934	2	1934	2	0.00
04/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1978	2	1978	2	0.00
04/01/2019	2038 On 07-February-19			Bond Future	120.26	120.2570	120.2611	120.2570	9,955.00
04/01/2019	2038 On 02-May-19			Bond Future	122.39	122.3839	122.3879	122.3839	0.00
04/01/2019	2038 On 01-August-19			Bond Future	124.75	124.7467	124.7506	124.7467	0.00
04/01/2019	2040 On 07-February-19			Bond Future	9.80	92.6878	9.7985	92.6878	31,965.00
04/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	51	0	51	0	0.00
04/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	57	0	57	0	0.00
04/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	54	0	54	0	0.00
04/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5994	7	5994	7	0.00
04/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6083	7	6083	7	0.00
04/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5906	6	5906	6	0.00
04/01/2019	2040 On 02-May-19			Bond Future	9.85	94.3063	9.8547	94.3063	0.00
04/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2878	3	2878	3	0.00
04/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4356	4	4356	4	1,150.00
04/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1677	1	1677	1	1,150.00

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04/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2833	3	2833	3	0.00
04/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2789	3	2789	3	0.00
04/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2543	3	2543	3	0.00
04/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2581	3	2581	3	0.00
04/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3815	4	3815	4	0.00
04/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2505	3	2505	3	0.00
04/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1578	2	1578	2	0.00
04/01/2019	2040 On 01-August-19			Bond Future	9.91	91.6395	9.9120	91.6395	0.00
04/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5685	5	5685	5	0.00
04/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5738	5	5738	5	0.00
04/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5791	5	5791	5	0.00
04/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2101	2	2101	2	0.00
04/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2148	2	2148	2	0.00
04/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2124	2	2124	2	0.00
04/01/2019	2044 On 07-February-19			Bond Future	9.82	89.7998	9.8176	89.7998	37,882.00
04/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	65	0	65	0	0.00
04/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	69	0	69	0	0.00
04/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	61	0	61	0	0.00
04/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5944	7	5944	7	0.00
04/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5854	6	5854	6	0.00
04/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5764	6	5764	6	0.00
04/01/2019	2044 On 02-May-19			Bond Future	9.87	91.3679	9.8715	91.3679	0.00
04/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2858	3	2858	3	0.00
04/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2949	3	2949	3	0.00
04/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2903	3	2903	3	0.00
04/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2542	3	2542	3	0.00
04/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2581	3	2581	3	0.00
04/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2619	3	2619	3	0.00
04/01/2019	2044 On 01-August-19			Bond Future	9.93	88.7689	9.9263	88.7689	0.00
04/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5871	5	5871	5	0.00
04/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5817	5	5817	5	0.00
04/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5925	6	5925	6	0.00
04/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2177	2	2177	2	0.00
04/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2153	2	2153	2	0.00

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04/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2130	2	2130	2	0.00
04/01/2019	2046 On 07-February-19			Bond Future	114.62	114.6172	114.6212	114.6172	12,458.00
04/01/2019	2046 On 02-May-19			Bond Future	114.96	114.9585	114.9624	114.9585	0.00
04/01/2019	2046 On 01-August-19			Bond Future	117.23	117.2273	117.2311	117.2273	0.00
04/01/2019	2050 On 07-February-19			Bond Future	118.17	118.1652	118.1696	118.1652	10,568.00
04/01/2019	2050 On 02-May-19			Bond Future	120.26	120.2551	120.2592	120.2551	0.00
04/01/2019	2050 On 01-August-19			Bond Future	120.81	120.8101	120.8142	120.8101	0.00
04/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	AL37 On 07-February-19			Index Future	613.90	612.8320	613.8960	612.8320	0.00
04/01/2019	AL37 On 02-May-19			Index Future	624.61	623.5310	624.6130	623.5310	0.00
04/01/2019	AL37 On 01-August-19			Index Future	636.79	635.6890	636.7910	635.6890	0.00
04/01/2019	AL7T On 07-February-19			Index Future	709.50	707.3260	709.4970	707.3260	0.00
04/01/2019	AL7T On 02-May-19			Index Future	721.88	719.6750	721.8830	719.6750	0.00
04/01/2019	AL7T On 01-August-19			Index Future	735.96	733.7070	735.9570	733.7070	0.00
04/01/2019	ALBI On 07-February-19			Index Future	643.53	640.5980	643.5290	640.5980	905.00
04/01/2019	ALBI On 02-May-19			Index Future	654.76	651.7830	654.7630	651.7830	0.00
04/01/2019	ALBI On 01-August-19			Index Future	667.53	664.4910	667.5290	664.4910	0.00
04/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2019	ES33 On 07-February-19			Bond Future	10.93	77.9553	10.9318	77.9553	494.00
04/01/2019	ES33 On 02-May-19			Bond Future	11.03	75.5253	11.0271	75.5253	0.00
04/01/2019	ES33 On 01-August-19			Bond Future	11.13	76.9982	11.1253	76.9982	0.00
04/01/2019	ES42 On 07-February-19			Bond Future	11.16	80.1485	11.1594	80.1485	5,169.00
04/01/2019	ES42 On 02-May-19			Bond Future	11.25	77.2872	11.2546	77.2872	0.00
04/01/2019	ES42 On 01-August-19			Bond Future	11.35	78.7948	11.3507	78.7948	0.00
04/01/2019	GOVI On 07-February-19			GOVI	637.03	634.0680	637.0280	634.0680	450.00
04/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	294820	32	294820	32	0.00
04/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	294920	32	294920	32	0.00
04/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	295020	32	295020	32	0.00
04/01/2019	GOVI On 02-May-19			GOVI	648.15	645.1390	648.1490	645.1390	0.00
04/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	2690	0	2690	0	0.00
04/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	2790	0	2790	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
04/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	2890	0	2890	0	0.00
04/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	3	0	3	0.00
04/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	3	0	3	0.00
04/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	3	0	3	0.00
04/01/2019	GOVI On 01-August-19			GOVI	660.79	657.7180	660.7850	657.7180	0.00
04/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	220950	19	220950	19	0.00
04/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	221050	19	221050	19	0.00
04/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	221150	19	221150	19	0.00
04/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2019	IGOV On 07-February-19			Index Future	253.87	253.8570	253.8650	253.8570	518.00
04/01/2019	IGOV On 02-May-19			Index Future	258.35	258.3470	258.3540	258.3470	215.00
04/01/2019	IGOV On 01-August-19			Index Future	263.45	263.4450	263.4530	263.4450	0.00
04/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
04/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
04/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
04/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
04/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
04/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.90	101.9000	101.9000	101.9000	0.00
04/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.86	102.8700	102.8600	102.8700	0.00
04/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.89	98.9100	98.8900	98.9100	0.00
04/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.49	102.5100	102.4900	102.5100	0.00
04/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.50	99.5300	99.5000	99.5300	0.00
04/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.31	96.3600	96.3100	96.3600	0.00
04/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.50	95.5600	95.5000	95.5600	0.00
04/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.64	94.7100	94.6400	94.7100	0.00
04/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.75	94.8300	94.7500	94.8300	0.00
04/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.90	96.9800	96.9000	96.9800	51.00
04/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.00	97.0900	97.0000	97.0900	0.00
04/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.15	98.2500	98.1500	98.2500	0.00
04/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.03	102.1500	102.0300	102.1500	0.00
04/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.24	103.3700	103.2400	103.3700	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
04/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.57	96.7100	96.5700	96.7100	0.00
04/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.58	102.7200	102.5800	102.7200	0.00
04/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.03	98.1900	98.0300	98.1900	0.00
04/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.49	94.7100	94.4900	94.7100	0.00
04/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.47	91.7000	91.4700	91.7000	0.00
04/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.20	90.4400	90.2000	90.4400	0.00
04/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.36	92.6100	92.3600	92.6100	0.00
04/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.16	96.4200	96.1600	96.4200	0.00
04/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.73	94.9900	94.7300	94.9900	0.00
04/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.81	97.0700	96.8100	97.0700	0.00
04/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.29	102.5300	102.2900	102.5300	0.00
04/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.65	102.8900	102.6500	102.8900	0.00
04/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.14	96.3900	96.1400	96.3900	0.00
04/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.33	103.5900	103.3300	103.5900	0.00
04/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.87	97.1400	96.8700	97.1400	0.00
04/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/01/2019	R023 On 07-February-19			Bond Future	8.03	102.3943	8.0318	102.3943	63,540.00
04/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8134	8	8134	8	0.00
04/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8195	8	8195	8	0.00
04/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8165	8	8165	8	0.00
04/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R023 On 02-May-19			Bond Future	8.05	100.2525	8.0546	100.2525	0.00
04/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1585	1	1585	1	0.00
04/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1559	1	1559	1	0.00
04/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1534	1	1534	1	0.00
04/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	299	0	299	0	0.00
04/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	306	0	306	0	0.00
04/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	293	0	293	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
04/01/2019	R023 On 01-August-19			Bond Future	8.06	102.2075	8.0619	102.2075	0.00
04/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2924	3	2924	3	0.00
04/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2976	3	2976	3	0.00
04/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2950	3	2950	3	0.00
04/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	331	0	331	0	0.00
04/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	328	0	328	0	0.00
04/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	335	0	335	0	0.00
04/01/2019	R035 On 07-February-19			Bond Future	9.67	97.1465	9.6656	97.1465	74,489.00
04/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	41	0	41	0	0.00
04/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	47	0	47	0	0.00
04/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	44	0	44	0	0.00
04/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5625	6	5625	6	0.00
04/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5544	6	5544	6	0.00
04/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5706	6	5706	6	0.00
04/01/2019	R035 On 02-May-19			Bond Future	9.72	94.3427	9.7198	94.3427	0.00
04/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2581	2	2581	2	0.00
04/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2622	2	2622	2	0.00
04/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2541	2	2541	2	0.00
04/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2463	3	2463	3	0.00
04/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2393	3	2393	3	0.00
04/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2428	3	2428	3	0.00
04/01/2019	R035 On 01-August-19			Bond Future	9.77	96.1825	9.7734	96.1825	0.00
04/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5282	5	5282	5	0.00
04/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5234	5	5234	5	0.00
04/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5185	5	5185	5	0.00
04/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1901	2	1901	2	0.00
04/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1924	2	1924	2	0.00
04/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1879	2	1879	2	0.00
04/01/2019	R186 On 07-February-19			Bond Future	8.81	110.6223	8.8126	110.6223	85,291.00
04/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1586	0	1586	0	0.00
04/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2482	2	2482	2	3,000.00
04/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2980	3	2980	3	0.00
04/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3394	3	3394	3	6,000.00
04/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	44	0	44	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
04/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	251	0	251	0	1,000.00
04/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4032	4	4032	4	0.00
04/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6318	6	6318	6	0.00
04/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2015	2	2015	2	0.00
04/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	47	0	47	0	0.00
04/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2629	2	2629	2	3,000.00
04/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	50	0	50	0	0.00
04/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2828	3	2828	3	1,170.00
04/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	82	0	82	0	210.00
04/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6209	6	6209	6	0.00
04/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	795	1	795	1	1,170.00
04/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	8	0	8	0	1,000.00
04/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1048	1	1048	1	0.00
04/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3634	4	3634	4	0.00
04/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	162	0	162	0	0.00
04/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	192	0	192	0	0.00
04/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3174	3	3174	3	0.00
04/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2123	2	2123	2	0.00
04/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	57	0	57	0	5,000.00
04/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3752	4	3752	4	0.00
04/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	7	0	7	0	1,170.00
04/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	330	0	330	0	1,000.00
04/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3693	4	3693	4	0.00
04/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	142	0	142	0	0.00
04/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	100	0	100	0	0.00
04/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	483	0	483	0	7,500.00
04/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	219	0	219	0	0.00
04/01/2019	R186 On 02-May-19			Bond Future	8.86	112.5537	8.8633	112.5537	3,050.00
04/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1164	1	1164	1	3,250.00
04/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2279	2	2279	2	0.00
04/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6884	7	6884	7	0.00
04/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5335	5	5335	5	0.00
04/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2244	2	2244	2	0.00
04/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3308	3	3308	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6351	6	6351	6	0.00
04/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3103	3	3103	3	3,250.00
04/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2210	2	2210	2	0.00
04/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2906	3	2906	3	90.00
04/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1093	1	1093	1	90.00
04/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1288	1	1288	1	200.00
04/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2176	2	2176	2	7,000.00
04/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	836	1	836	1	7,000.00
04/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1556	1	1556	1	7,500.00
04/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6643	6	6643	6	0.00
04/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1923	2	1923	2	0.00
04/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2960	3	2960	3	0.00
04/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1390	2	1390	2	0.00
04/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2236	2	2236	2	0.00
04/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2509	3	2509	3	0.00
04/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	825	1	825	1	0.00
04/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	225	0	225	0	3,250.00
04/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1344	1	1344	1	0.00
04/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	199	0	199	0	200.00
04/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	984	1	984	1	0.00
04/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	370	0	370	0	7,000.00
04/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	253	0	253	0	90.00
04/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	900	1	900	1	0.00
04/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2404	3	2404	3	0.00
04/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1367	2	1367	2	0.00
04/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1322	1	1322	1	0.00
04/01/2019	R186 On 01-August-19			Bond Future	8.91	109.4469	8.9096	109.4469	0.00
04/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	837	1	837	1	6,000.00
04/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2731	3	2731	3	6,000.00
04/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4481	4	4481	4	0.00
04/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4564	4	4564	4	0.00
04/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6905	7	6905	7	0.00
04/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4523	4	4523	4	0.00
04/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1112	1	1112	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
04/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1100	1	1100	1	0.00
04/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	587	1	587	1	6,000.00
04/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1125	1	1125	1	0.00
04/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4329	5	4329	5	0.00
04/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1946	2	1946	2	0.00
04/01/2019	R197 On 07-February-19			Bond Future	299.48	299.4764	299.4836	299.4764	2,355.00
04/01/2019	R197 On 02-May-19			Bond Future	304.78	304.7730	304.7798	304.7730	0.00
04/01/2019	R197 On 01-August-19			Bond Future	303.24	303.2289	303.2355	303.2289	0.00
04/01/2019	R202 On 07-February-19			Bond Future	230.99	230.9800	230.9880	230.9800	8,805.00
04/01/2019	R202 On 02-May-19			Bond Future	235.07	235.0652	235.0729	235.0652	0.00
04/01/2019	R202 On 01-August-19			Bond Future	235.70	235.6894	235.6969	235.6894	0.00
04/01/2019	R207 On 07-February-19			Bond Future	5.85	101.8150	5.8530	101.8150	15,739.00
04/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	603	1	603	1	0.00
04/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	594	1	594	1	0.00
04/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	586	1	586	1	0.00
04/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 02-May-19			Bond Future	5.25	103.5927	5.2545	103.5927	0.00
04/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1579	2	1579	2	0.00
04/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1592	2	1592	2	0.00
04/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1586	2	1586	2	0.00
04/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 01-August-19			Bond Future	3.71	101.9706	3.7119	101.9706	0.00
04/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1585	2	1585	2	0.00
04/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1590	2	1590	2	0.00
04/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1594	2	1594	2	0.00
04/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/01/2019	R208 On 07-February-19			Bond Future	6.92	102.0988	6.9160	102.0988	17,335.00
04/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	353	0	353	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
04/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	336	0	336	0	0.00
04/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	319	0	319	0	0.00
04/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	34	0	34	0	0.00
04/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	39	0	39	0	0.00
04/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	37	0	37	0	0.00
04/01/2019	R208 On 02-May-19			Bond Future	6.82	100.4806	6.8194	100.4806	0.00
04/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	2095	2	2095	2	0.00
04/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	2111	2	2111	2	0.00
04/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	2128	2	2128	2	0.00
04/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	17	0	17	0	0.00
04/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	18	0	18	0	0.00
04/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	18	0	18	0	0.00
04/01/2019	R208 On 01-August-19			Bond Future	6.64	102.4400	6.6438	102.4400	0.00
04/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2341	2	2341	2	0.00
04/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2327	2	2327	2	0.00
04/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2313	2	2313	2	0.00
04/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	25	0	25	0	0.00
04/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	24	0	24	0	0.00
04/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	24	0	24	0	0.00
04/01/2019	R209 On 07-February-19			Bond Future	9.60	73.9655	9.6016	73.9655	117,699.00
04/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	57	0	57	0	0.00
04/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	922	1	922	1	4,000.00
04/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	92	0	92	0	4,000.00
04/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	53	0	53	0	0.00
04/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3921	4	3921	4	0.00
04/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	60	0	60	0	0.00
04/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4524	5	4524	5	0.00
04/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3922	4	3922	4	0.00
04/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1329	2	1329	2	0.00
04/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4456	5	4456	5	0.00
04/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	145	0	145	0	4,000.00
04/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4388	5	4388	5	0.00
04/01/2019	R209 On 02-May-19			Bond Future	9.65	72.1079	9.6506	72.1079	0.00
04/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2273	2	2273	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2238	2	2238	2	0.00
04/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1237	1	1237	1	760.00
04/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3265	3	3265	3	760.00
04/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2308	2	2308	2	0.00
04/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5808	5	5808	5	0.00
04/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6854	6	6854	6	0.00
04/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	582	1	582	1	11,560.00
04/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3230	4	3230	4	0.00
04/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	423	0	423	0	760.00
04/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2047	2	2047	2	0.00
04/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1356	2	1356	2	0.00
04/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2017	2	2017	2	0.00
04/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1988	2	1988	2	0.00
04/01/2019	R209 On 01-August-19			Bond Future	9.70	73.5142	9.6978	73.5142	0.00
04/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4557	4	4557	4	0.00
04/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4641	4	4641	4	0.00
04/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4599	4	4599	4	0.00
04/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1710	2	1710	2	0.00
04/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1729	2	1729	2	0.00
04/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1692	2	1692	2	0.00
04/01/2019	R210 On 07-February-19			Bond Future	186.00	185.9898	185.9959	185.9898	2,448.00
04/01/2019	R210 On 02-May-19			Bond Future	186.73	186.7236	186.7294	186.7236	0.00
04/01/2019	R210 On 01-August-19			Bond Future	190.41	190.4087	190.4145	190.4087	0.00
04/01/2019	R212 On 07-February-19			Bond Future	155.87	155.8663	155.8699	155.8663	4,976.00
04/01/2019	R212 On 02-May-19			Bond Future	158.63	158.6231	158.6265	158.6231	0.00
04/01/2019	R212 On 01-August-19			Bond Future	161.69	161.6824	161.6857	161.6824	0.00
04/01/2019	R213 On 07-February-19			Bond Future	9.40	85.7479	9.3994	85.7479	32,702.00
04/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	31	0	31	0	0.00
04/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	33	0	33	0	0.00
04/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	36	0	36	0	0.00
04/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4650	5	4650	5	0.00
04/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4585	5	4585	5	0.00
04/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4716	5	4716	5	0.00
04/01/2019	R213 On 02-May-19			Bond Future	9.45	83.6958	9.4503	83.6958	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
04/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2168	2	2168	2	0.00
04/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2135	2	2135	2	0.00
04/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2102	2	2102	2	0.00
04/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1890	2	1890	2	0.00
04/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1919	2	1919	2	0.00
04/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1862	2	1862	2	0.00
04/01/2019	R213 On 01-August-19			Bond Future	9.50	85.3279	9.4998	85.3279	0.00
04/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4352	4	4352	4	0.00
04/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4392	4	4392	4	0.00
04/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4433	4	4433	4	0.00
04/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1456	2	1456	2	0.00
04/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1491	2	1491	2	0.00
04/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1473	2	1473	2	0.00
04/01/2019	R214 On 07-February-19			Bond Future	9.77	73.0695	9.7727	73.0695	29,431.00
04/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	36	0	36	0	0.00
04/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	38	0	38	0	0.00
04/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	33	0	33	0	0.00
04/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5416	6	5416	6	0.00
04/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5341	6	5341	6	0.00
04/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5267	6	5267	6	0.00
04/01/2019	R214 On 02-May-19			Bond Future	9.82	71.0495	9.8210	71.0495	0.00
04/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2417	2	2417	2	0.00
04/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2344	2	2344	2	0.00
04/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2381	2	2381	2	0.00
04/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2117	2	2117	2	0.00
04/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2086	2	2086	2	0.00
04/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2148	2	2148	2	0.00
04/01/2019	R214 On 01-August-19			Bond Future	9.87	72.4350	9.8687	72.4350	0.00
04/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4777	4	4777	4	0.00
04/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4821	4	4821	4	0.00
04/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4734	4	4734	4	0.00
04/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1804	2	1804	2	0.00
04/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1784	2	1784	2	0.00
04/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1765	2	1765	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2019	R248 On 07-February-19			Bond Future	9.79	93.3719	9.7929	93.3719	107,227.00
04/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	39	0	39	0	0.00
04/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	34	0	34	0	0.00
04/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	36	0	36	0	0.00
04/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6960	8	6960	8	0.00
04/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6766	7	6766	7	0.00
04/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6863	7	6863	7	0.00
04/01/2019	R248 On 02-May-19			Bond Future	9.84	90.5656	9.8415	90.5656	0.00
04/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	3059	3	3059	3	0.00
04/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	3012	3	3012	3	0.00
04/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3106	3	3106	3	0.00
04/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2594	3	2594	3	0.00
04/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2517	3	2517	3	0.00
04/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2555	3	2555	3	0.00
04/01/2019	R248 On 01-August-19			Bond Future	9.89	92.3316	9.8896	92.3316	0.00
04/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	6052	6	6052	6	0.00
04/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5997	6	5997	6	0.00
04/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5942	6	5942	6	0.00
04/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2195	2	2195	2	0.00
04/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2220	2	2220	2	0.00
04/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2171	2	2171	2	0.00