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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
04/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	2025 On 07-February-19			Bond Future	133.68	133.6051	133.6764	133.6051	355.00
04/02/2019	2025 On 02-May-19			Bond Future	135.99	135.9224	135.9945	135.9224	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
04/02/2019	2025 On 01-August-19			Bond Future	138.60	138.5289	138.6022	138.5289	0.00
04/02/2019	2029 On 07-February-19			Bond Future	101.45	101.6854	101.4544	101.6854	80.00
04/02/2019	2029 On 02-May-19			Bond Future	102.14	102.3763	102.1410	102.3763	3,020.00
04/02/2019	2029 On 01-August-19			Bond Future	104.13	104.3748	104.1347	104.3748	0.00
04/02/2019	2030 On 07-February-19			Bond Future	9.14	92.6997	9.1436	92.6997	29,518.00
04/02/2019	2030 On 07-February-19	9.18	Call	Bond Future	424	1	424	1	3,960.00
04/02/2019	2030 On 07-February-19	9.68	Call	Bond Future	3386	4	3386	4	3,960.00
04/02/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 07-February-19	10.20	Call	Bond Future	6510	7	6510	7	0.00
04/02/2019	2030 On 07-February-19	8.90	Call	Bond Future	3	0	3	0	1,320.00
04/02/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 07-February-19	9.60	Call	Bond Future	2892	3	2892	3	1,320.00
04/02/2019	2030 On 07-February-19	9.40	Call	Bond Future	1643	2	1643	2	0.00
04/02/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 07-February-19	8.90	Put	Bond Future	1598	1	1598	1	0.00
04/02/2019	2030 On 07-February-19	8.70	Put	Bond Future	2932	3	2932	3	0.00
04/02/2019	2030 On 07-February-19	9.40	Put	Bond Future	4	0	4	0	0.00
04/02/2019	2030 On 07-February-19	8.64	Put	Bond Future	3338	3	3338	3	0.00
04/02/2019	2030 On 07-February-19	9.60	Put	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 07-February-19	8.63	Put	Bond Future	3406	3	3406	3	0.00
04/02/2019	2030 On 07-February-19	8.62	Put	Bond Future	3474	3	3474	3	0.00
04/02/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
04/02/2019	2030 On 07-February-19	9.18	Put	Bond Future	189	0	189	0	0.00
04/02/2019	2030 On 07-February-19	9.68	Put	Bond Future	0	0	0	0	0.00
04/02/2019	2030 On 02-May-19			Bond Future	9.20	94.2862	9.1994	94.2862	48,134.00
04/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2408	3	2408	3	0.00
04/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6321	7	6321	7	0.00
04/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2488	3	2488	3	0.00
04/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	882	1	882	1	3,000.00
04/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2448	3	2448	3	3,000.00
04/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1183	1	1183	1	0.00
04/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1160	1	1160	1	0.00
04/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2814	3	2814	3	0.00

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04/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	237	0	237	0	3,000.00
04/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1206	1	1206	1	0.00
04/02/2019	2030 On 01-August-19			Bond Future	9.25	92.0990	9.2527	92.0990	0.00
04/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	5144	5	5144	5	0.00
04/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	5189	5	5189	5	0.00
04/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	5098	5	5098	5	0.00
04/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1142	1	1142	1	0.00
04/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1169	1	1169	1	0.00
04/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1155	1	1155	1	0.00
04/02/2019	2032 On 07-February-19			Bond Future	9.35	95.0024	9.3537	95.0024	21,390.00
04/02/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2032 On 07-February-19	8.81	Put	Bond Future	3940	4	3940	4	0.00
04/02/2019	2032 On 07-February-19	8.80	Put	Bond Future	4015	4	4015	4	0.00
04/02/2019	2032 On 07-February-19	8.82	Put	Bond Future	3865	4	3865	4	0.00
04/02/2019	2032 On 02-May-19			Bond Future	9.41	92.4723	9.4092	92.4723	38,718.00
04/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2700	3	2700	3	0.00
04/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2743	3	2743	3	0.00
04/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2787	3	2787	3	0.00
04/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1273	1	1273	1	0.00
04/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1322	1	1322	1	0.00
04/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1297	1	1297	1	0.00
04/02/2019	2032 On 01-August-19			Bond Future	9.46	94.2555	9.4610	94.2555	0.00
04/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5571	6	5571	6	0.00
04/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5522	6	5522	6	0.00
04/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5474	6	5474	6	0.00
04/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1310	1	1310	1	0.00
04/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1280	1	1280	1	0.00
04/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1295	1	1295	1	0.00
04/02/2019	2033 On 07-February-19			Bond Future	104.19	104.0715	104.1941	104.0715	120.00
04/02/2019	2033 On 02-May-19			Bond Future	104.86	104.7316	104.8559	104.7316	6,090.00
04/02/2019	2033 On 01-August-19			Bond Future	106.90	106.7760	106.9024	106.7760	0.00
04/02/2019	2037 On 07-February-19			Bond Future	9.61	91.2253	9.6136	91.2253	34,250.00

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04/02/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2037 On 07-February-19	9.05	Put	Bond Future	4602	4	4602	4	0.00
04/02/2019	2037 On 07-February-19	9.07	Put	Bond Future	4433	4	4433	4	0.00
04/02/2019	2037 On 07-February-19	9.06	Put	Bond Future	4517	4	4517	4	0.00
04/02/2019	2037 On 02-May-19			Bond Future	9.67	92.7866	9.6709	92.7866	57,644.00
04/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2707	3	2707	3	0.00
04/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2662	3	2662	3	0.00
04/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2752	3	2752	3	0.00
04/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1743	2	1743	2	0.00
04/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1711	2	1711	2	0.00
04/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1681	2	1681	2	0.00
04/02/2019	2037 On 01-August-19			Bond Future	9.73	90.3201	9.7273	90.3201	0.00
04/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5790	6	5790	6	0.00
04/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5895	6	5895	6	0.00
04/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5842	6	5842	6	0.00
04/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1605	2	1605	2	0.00
04/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1586	1	1586	1	0.00
04/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1623	2	1623	2	0.00
04/02/2019	2038 On 07-February-19			Bond Future	121.70	121.8805	121.6958	121.8805	1,995.00
04/02/2019	2038 On 02-May-19			Bond Future	123.81	123.9943	123.8062	123.9943	10,004.00
04/02/2019	2038 On 01-August-19			Bond Future	126.17	126.3622	126.1701	126.3622	0.00
04/02/2019	2040 On 07-February-19			Bond Future	9.68	94.6244	9.6836	94.6244	8,592.00
04/02/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2040 On 07-February-19	9.12	Put	Bond Future	4975	5	4975	5	0.00
04/02/2019	2040 On 07-February-19	9.11	Put	Bond Future	5067	5	5067	5	0.00
04/02/2019	2040 On 07-February-19	9.13	Put	Bond Future	4883	4	4883	4	0.00
04/02/2019	2040 On 02-May-19			Bond Future	9.74	96.2440	9.7404	96.2440	21,901.00
04/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4732	5	4732	5	1,150.00
04/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	3074	3	3074	3	0.00
04/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1757	2	1757	2	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	3024	3	3024	3	0.00
04/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2975	3	2975	3	0.00
04/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1784	2	1784	2	0.00
04/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1817	2	1817	2	0.00
04/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1752	2	1752	2	0.00
04/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2945	3	2945	3	0.00
04/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1005	1	1005	1	0.00
04/02/2019	2040 On 01-August-19			Bond Future	9.80	93.5939	9.7966	93.5939	0.00
04/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	6147	6	6147	6	0.00
04/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	6203	7	6203	7	0.00
04/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	6259	7	6259	7	0.00
04/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1622	2	1622	2	0.00
04/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1663	2	1663	2	0.00
04/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1642	2	1642	2	0.00
04/02/2019	2044 On 07-February-19			Bond Future	9.70	91.8091	9.7034	91.8091	20,936.00
04/02/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
04/02/2019	2044 On 07-February-19	9.16	Put	Bond Future	4906	4	4906	4	0.00
04/02/2019	2044 On 07-February-19	9.17	Put	Bond Future	4812	4	4812	4	0.00
04/02/2019	2044 On 07-February-19	9.18	Put	Bond Future	4718	4	4718	4	0.00
04/02/2019	2044 On 02-May-19			Bond Future	9.76	93.3804	9.7579	93.3804	35,976.00
04/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	3049	3	3049	3	0.00
04/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	3150	3	3150	3	0.00
04/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	3099	3	3099	3	0.00
04/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1781	2	1781	2	0.00
04/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1814	2	1814	2	0.00
04/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1847	2	1847	2	0.00
04/02/2019	2044 On 01-August-19			Bond Future	9.81	90.8002	9.8117	90.8002	0.00
04/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	6352	7	6352	7	0.00
04/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	7160	8	7160	8	0.00
04/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1685	2	1685	2	100.00
04/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	6295	7	6295	7	0.00
04/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3632	4	3632	4	100.00

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04/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6409	7	6409	7	0.00
04/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1410	1	1410	1	100.00
04/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1694	2	1694	2	0.00
04/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5646	5	5646	5	0.00
04/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1653	2	1653	2	0.00
04/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3225	3	3225	3	0.00
04/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1674	2	1674	2	0.00
04/02/2019	2046 On 07-February-19			Bond Future	116.32	115.8837	116.3165	115.8837	1,393.00
04/02/2019	2046 On 02-May-19			Bond Future	116.65	116.2079	116.6478	116.2079	11,458.00
04/02/2019	2046 On 01-August-19			Bond Future	118.92	118.4764	118.9246	118.4764	0.00
04/02/2019	2050 On 07-February-19			Bond Future	120.23	120.9873	120.2314	120.9873	3,083.00
04/02/2019	2050 On 02-May-19			Bond Future	122.32	123.0858	122.3165	123.0858	10,593.00
04/02/2019	2050 On 01-August-19			Bond Future	122.89	123.6703	122.8856	123.6703	0.00
04/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	AL37 On 07-February-19			Index Future	618.81	619.4970	618.8110	619.4970	0.00
04/02/2019	AL37 On 02-May-19			Index Future	629.40	630.1000	629.3960	630.1000	0.00
04/02/2019	AL37 On 01-August-19			Index Future	641.53	642.2480	641.5260	642.2480	0.00
04/02/2019	AL7T On 07-February-19			Index Future	716.67	718.1290	716.6730	718.1290	0.00
04/02/2019	AL7T On 02-May-19			Index Future	728.93	730.4200	728.9320	730.4200	0.00
04/02/2019	AL7T On 01-August-19			Index Future	742.98	744.5020	742.9810	744.5020	0.00
04/02/2019	ALBI On 07-February-19			Index Future	649.90	651.8820	649.9020	651.8820	89.00
04/02/2019	ALBI On 02-May-19			Index Future	661.02	663.0390	661.0180	663.0390	820.00
04/02/2019	ALBI On 01-August-19			Index Future	673.76	675.8220	673.7580	675.8220	0.00
04/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2019	ES33 On 07-February-19			Bond Future	10.79	79.4114	10.7912	79.4114	0.00
04/02/2019	ES33 On 02-May-19			Bond Future	10.89	76.9801	10.8865	76.9801	350.00
04/02/2019	ES33 On 01-August-19			Bond Future	10.98	78.4646	10.9826	78.4646	0.00
04/02/2019	ES42 On 07-February-19			Bond Future	11.04	81.8339	11.0359	81.8339	0.00
04/02/2019	ES42 On 02-May-19			Bond Future	11.13	78.9741	11.1311	78.9741	4,919.00
04/02/2019	ES42 On 01-August-19			Bond Future	11.23	80.4975	11.2256	80.4975	0.00
04/02/2019	GOVI On 07-February-19			GOVI	643.65	645.6180	643.6500	645.6180	46.00
04/02/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2019	GOVI On 07-February-19	666.51	Put	GOVI	228600	21	228600	21	0.00
04/02/2019	GOVI On 07-February-19	666.52	Put	GOVI	228700	21	228700	21	0.00
04/02/2019	GOVI On 07-February-19	666.53	Put	GOVI	228800	21	228800	21	0.00
04/02/2019	GOVI On 02-May-19			GOVI	654.66	656.6670	654.6600	656.6670	434.00
04/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	67800	9	67800	9	0.00
04/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	67900	9	67900	9	0.00
04/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	68000	9	68000	9	0.00
04/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 01-August-19			GOVI	667.28	669.3280	667.2770	669.3280	0.00
04/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	285870	31	285870	31	0.00
04/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	285970	31	285970	31	0.00
04/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	286070	31	286070	31	0.00
04/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2019	IGOV On 07-February-19			Index Future	256.53	256.7200	256.5270	256.7200	90.00
04/02/2019	IGOV On 02-May-19			Index Future	260.97	261.1730	260.9740	261.1730	733.00
04/02/2019	IGOV On 01-August-19			Index Future	266.07	266.2710	266.0670	266.2710	0.00
04/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
04/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
04/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
04/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
04/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7300	99.7400	99.7300	0.00
04/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
04/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.7900	102.8000	102.7900	0.00
04/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7800	98.7900	98.7800	0.00
04/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3200	102.3400	102.3200	0.00
04/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.2700	99.3000	99.2700	0.00
04/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0200	96.0600	96.0200	0.00
04/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.19	95.1400	95.1900	95.1400	0.00
04/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.29	94.2300	94.2900	94.2300	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
04/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.36	94.2900	94.3600	94.2900	0.00
04/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.48	96.4000	96.4800	96.4000	51.00
04/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.55	96.4600	96.5500	96.4600	0.00
04/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.66	97.5600	97.6600	97.5600	0.00
04/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.53	101.4200	101.5300	101.4200	0.00
04/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.72	102.6100	102.7200	102.6100	0.00
04/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.01	95.8900	96.0100	95.8900	0.00
04/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.02	101.8900	102.0200	101.8900	0.00
04/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.45	97.3100	97.4500	97.3100	0.00
04/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.77	93.6000	93.7700	93.6000	0.00
04/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.73	90.5500	90.7300	90.5500	0.00
04/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.44	89.2500	89.4400	89.2500	0.00
04/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.61	91.3900	91.6100	91.3900	0.00
04/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.42	95.1900	95.4200	95.1900	0.00
04/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.97	93.7300	93.9700	93.7300	0.00
04/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.04	95.8000	96.0400	95.8000	0.00
04/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.52	101.2700	101.5200	101.2700	0.00
04/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.87	101.6100	101.8700	101.6100	0.00
04/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.32	95.0500	95.3200	95.0500	0.00
04/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.55	102.2800	102.5500	102.2800	0.00
04/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.05	95.7800	96.0500	95.7800	0.00
04/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/02/2019	R023 On 07-February-19			Bond Future	7.80	103.4667	7.8022	103.4667	32,000.00
04/02/2019	R023 On 07-February-19	10.57	Call	Bond Future	8913	9	8913	9	0.00
04/02/2019	R023 On 07-February-19	10.59	Call	Bond Future	8974	9	8974	9	0.00
04/02/2019	R023 On 07-February-19	10.58	Call	Bond Future	8944	9	8944	9	0.00
04/02/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R023 On 02-May-19			Bond Future	7.82	101.3090	7.8199	101.3090	67,899.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2161	2	2161	2	0.00
04/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2133	2	2133	2	0.00
04/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2104	2	2104	2	0.00
04/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	115	0	115	0	0.00
04/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	118	0	118	0	0.00
04/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	112	0	112	0	0.00
04/02/2019	R023 On 01-August-19			Bond Future	7.82	103.2624	7.8156	103.2624	0.00
04/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3546	4	3546	4	0.00
04/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3600	4	3600	4	0.00
04/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3573	4	3573	4	0.00
04/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	205	0	205	0	0.00
04/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	202	0	202	0	0.00
04/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	207	0	207	0	0.00
04/02/2019	R035 On 07-February-19			Bond Future	9.53	99.0245	9.5338	99.0245	11,417.00
04/02/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R035 On 07-February-19	8.97	Put	Bond Future	4560	4	4560	4	0.00
04/02/2019	R035 On 07-February-19	8.98	Put	Bond Future	4476	4	4476	4	0.00
04/02/2019	R035 On 07-February-19	8.96	Put	Bond Future	4644	4	4644	4	0.00
04/02/2019	R035 On 02-May-19			Bond Future	9.59	96.2204	9.5884	96.2204	72,264.00
04/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2757	3	2757	3	0.00
04/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2803	3	2803	3	0.00
04/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2711	3	2711	3	0.00
04/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1628	2	1628	2	0.00
04/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1569	1	1569	1	0.00
04/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1598	1	1598	1	0.00
04/02/2019	R035 On 01-August-19			Bond Future	9.64	98.0757	9.6405	98.0757	0.00
04/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5899	6	5899	6	0.00
04/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5846	6	5846	6	0.00
04/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5794	6	5794	6	0.00
04/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1509	1	1509	1	0.00
04/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1528	1	1528	1	0.00
04/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1491	1	1491	1	0.00

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04/02/2019	R186 On 07-February-19			Bond Future	8.63	112.2027	8.6333	112.2027	59,233.00
04/02/2019	R186 On 07-February-19	9.00	Call	Bond Future	2172	2	2172	2	0.00
04/02/2019	R186 On 07-February-19	9.20	Call	Bond Future	3333	4	3333	4	3,000.00
04/02/2019	R186 On 07-February-19	9.30	Call	Bond Future	3907	4	3907	4	0.00
04/02/2019	R186 On 07-February-19	9.38	Call	Bond Future	4363	5	4363	5	6,000.00
04/02/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	8.50	Call	Bond Future	30	0	30	0	1,000.00
04/02/2019	R186 On 07-February-19	9.50	Call	Bond Future	5044	5	5044	5	0.00
04/02/2019	R186 On 07-February-19	9.10	Call	Bond Future	2754	3	2754	3	0.00
04/02/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	9.92	Call	Bond Future	7379	8	7379	8	0.00
04/02/2019	R186 On 07-February-19	8.77	Call	Bond Future	847	1	847	1	1,170.00
04/02/2019	R186 On 07-February-19	9.23	Call	Bond Future	3505	4	3505	4	3,000.00
04/02/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	9.27	Call	Bond Future	3735	4	3735	4	1,170.00
04/02/2019	R186 On 07-February-19	8.30	Call	Bond Future	0	0	0	0	210.00
04/02/2019	R186 On 07-February-19	9.90	Call	Bond Future	7270	7	7270	7	0.00
04/02/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
04/02/2019	R186 On 07-February-19	8.77	Put	Bond Future	31	0	31	0	0.00
04/02/2019	R186 On 07-February-19	8.22	Put	Bond Future	2516	2	2516	2	0.00
04/02/2019	R186 On 07-February-19	9.27	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	9.23	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	8.30	Put	Bond Future	2023	2	2023	2	0.00
04/02/2019	R186 On 07-February-19	8.50	Put	Bond Future	833	1	833	1	0.00
04/02/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
04/02/2019	R186 On 07-February-19	8.20	Put	Bond Future	2640	2	2640	2	0.00
04/02/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
04/02/2019	R186 On 07-February-19	9.10	Put	Bond Future	0	0	0	0	1,000.00
04/02/2019	R186 On 07-February-19	8.21	Put	Bond Future	2578	2	2578	2	0.00
04/02/2019	R186 On 07-February-19	9.30	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 07-February-19	9.00	Put	Bond Future	0	0	0	0	7,500.00
04/02/2019	R186 On 07-February-19	9.20	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R186 On 02-May-19			Bond Future	8.68	114.1230	8.6827	114.1230	82,712.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1389	2	1389	2	3,250.00
04/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2736	3	2736	3	0.00
04/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7787	8	7787	8	0.00
04/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6161	6	6161	6	0.00
04/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2695	3	2695	3	0.00
04/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2224	2	2224	2	0.00
04/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3938	4	3938	4	200.00
04/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7223	7	7223	7	0.00
04/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3705	4	3705	4	3,250.00
04/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2653	3	2653	3	0.00
04/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1304	1	1304	1	90.00
04/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1539	2	1539	2	200.00
04/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3476	4	3476	4	90.00
04/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	994	1	994	1	7,000.00
04/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2612	3	2612	3	7,000.00
04/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7530	8	7530	8	0.00
04/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1865	2	1865	2	7,500.00
04/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2820	3	2820	3	0.00
04/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	701	1	701	1	3,250.00
04/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1182	1	1182	1	0.00
04/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	964	1	964	1	4,250.00
04/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	778	1	778	1	0.00
04/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2068	2	2068	2	0.00
04/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	406	0	406	0	0.00
04/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1438	1	1438	1	0.00
04/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1671	2	1671	2	0.00
04/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	746	1	746	1	0.00
04/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	506	0	506	0	0.00
04/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	147	0	147	0	7,000.00
04/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	53	0	53	0	200.00
04/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	63	0	63	0	3,250.00
04/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	77	0	77	0	90.00
04/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1581	2	1581	2	0.00
04/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	453	0	453	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
04/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	762	1	762	1	0.00
04/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	731	1	731	1	0.00
04/02/2019	R186 On 01-August-19			Bond Future	8.72	111.0226	8.7246	111.0226	0.00
04/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5214	5	5214	5	0.00
04/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	1095	1	1095	1	6,000.00
04/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3278	3	3278	3	6,000.00
04/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5303	5	5303	5	0.00
04/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7712	8	7712	8	0.00
04/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5258	5	5258	5	0.00
04/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	803	1	803	1	0.00
04/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	794	1	794	1	0.00
04/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	349	0	349	0	6,000.00
04/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1449	1	1449	1	0.00
04/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	813	1	813	1	0.00
04/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3542	3	3542	3	0.00
04/02/2019	R197 On 07-February-19			Bond Future	300.22	300.3549	300.2189	300.3549	5.00
04/02/2019	R197 On 02-May-19			Bond Future	305.43	305.5644	305.4252	305.5644	2,350.00
04/02/2019	R197 On 01-August-19			Bond Future	303.83	303.9715	303.8289	303.9715	0.00
04/02/2019	R202 On 07-February-19			Bond Future	234.35	234.3574	234.3531	234.3574	548.00
04/02/2019	R202 On 02-May-19			Bond Future	238.42	238.4223	238.4169	238.4223	8,786.00
04/02/2019	R202 On 01-August-19			Bond Future	239.06	239.0621	239.0562	239.0621	0.00
04/02/2019	R207 On 07-February-19			Bond Future	6.45	101.3216	6.4479	101.3216	9,309.00
04/02/2019	R207 On 07-February-19	6.53	Call	Bond Future	73	0	73	0	0.00
04/02/2019	R207 On 07-February-19	6.52	Call	Bond Future	64	0	64	0	0.00
04/02/2019	R207 On 07-February-19	6.51	Call	Bond Future	56	0	56	0	0.00
04/02/2019	R207 On 07-February-19	6.52	Put	Bond Future	1	0	1	0	0.00
04/02/2019	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
04/02/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R207 On 02-May-19			Bond Future	6.10	103.0558	6.1046	103.0558	6,967.00
04/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	1004	1	1004	1	0.00
04/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	1017	1	1017	1	0.00
04/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	1011	1	1011	1	0.00
04/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R207 On 02-May-19	7.63	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
04/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R207 On 01-August-19			Bond Future	5.09	101.4009	5.0867	101.4009	0.00
04/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	977	1	977	1	0.00
04/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	982	1	982	1	0.00
04/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	986	1	986	1	0.00
04/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/02/2019	R208 On 07-February-19			Bond Future	7.03	101.9908	7.0332	101.9908	2,320.00
04/02/2019	R208 On 07-February-19	7.08	Call	Bond Future	101	0	101	0	0.00
04/02/2019	R208 On 07-February-19	7.07	Call	Bond Future	85	0	85	0	0.00
04/02/2019	R208 On 07-February-19	7.06	Call	Bond Future	70	0	70	0	0.00
04/02/2019	R208 On 07-February-19	7.08	Put	Bond Future	10	0	10	0	0.00
04/02/2019	R208 On 07-February-19	7.06	Put	Bond Future	18	0	18	0	0.00
04/02/2019	R208 On 07-February-19	7.07	Put	Bond Future	14	0	14	0	0.00
04/02/2019	R208 On 02-May-19			Bond Future	6.97	100.3359	6.9717	100.3359	13,637.00
04/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1820	2	1820	2	0.00
04/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1837	2	1837	2	0.00
04/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1853	2	1853	2	0.00
04/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	9	0	9	0	0.00
04/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	10	0	10	0	0.00
04/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	10	0	10	0	0.00
04/02/2019	R208 On 01-August-19			Bond Future	6.83	102.2708	6.8346	102.2708	0.00
04/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2052	2	2052	2	0.00
04/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2038	2	2038	2	0.00
04/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2023	2	2023	2	0.00
04/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	30	0	30	0	0.00
04/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	28	0	28	0	0.00
04/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	29	0	29	0	0.00
04/02/2019	R209 On 07-February-19			Bond Future	9.49	75.4802	9.4883	75.4802	13,397.00
04/02/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R209 On 07-February-19	9.54	Call	Bond Future	517	1	517	1	4,000.00
04/02/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	4,000.00
04/02/2019	R209 On 07-February-19	8.95	Call	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
04/02/2019	R209 On 07-February-19	10.20	Call	Bond Future	4526	5	4526	5	0.00
04/02/2019	R209 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R209 On 07-February-19	8.95	Put	Bond Future	3721	3	3721	3	0.00
04/02/2019	R209 On 07-February-19	9.54	Put	Bond Future	173	0	173	0	0.00
04/02/2019	R209 On 07-February-19	9.04	Put	Bond Future	3080	3	3080	3	0.00
04/02/2019	R209 On 07-February-19	8.96	Put	Bond Future	3649	3	3649	3	0.00
04/02/2019	R209 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	4,000.00
04/02/2019	R209 On 07-February-19	8.97	Put	Bond Future	3578	3	3578	3	0.00
04/02/2019	R209 On 02-May-19			Bond Future	9.54	73.6235	9.5380	73.6235	102,944.00
04/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2364	3	2364	3	0.00
04/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2325	3	2325	3	0.00
04/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3473	4	3473	4	760.00
04/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	1214	1	1214	1	760.00
04/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2404	3	2404	3	0.00
04/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	6240	7	6240	7	0.00
04/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7351	8	7351	8	0.00
04/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	182	0	182	0	760.00
04/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	276	0	276	0	11,560.00
04/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2470	2	2470	2	0.00
04/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1397	1	1397	1	0.00
04/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	826	1	826	1	0.00
04/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1371	1	1371	1	0.00
04/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1346	1	1346	1	0.00
04/02/2019	R209 On 01-August-19			Bond Future	9.58	75.0433	9.5844	75.0433	0.00
04/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4910	5	4910	5	0.00
04/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4999	5	4999	5	0.00
04/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4954	5	4954	5	0.00
04/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1329	1	1329	1	0.00
04/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1346	1	1346	1	0.00
04/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1314	1	1314	1	0.00
04/02/2019	R210 On 07-February-19			Bond Future	187.89	187.8967	187.8928	187.8967	840.00
04/02/2019	R210 On 02-May-19			Bond Future	188.60	188.6002	188.5956	188.6002	2,448.00
04/02/2019	R210 On 01-August-19			Bond Future	192.28	192.2819	192.2769	192.2819	0.00
04/02/2019	R212 On 07-February-19			Bond Future	156.23	156.2322	156.2278	156.2322	2,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2019	R212 On 02-May-19			Bond Future	158.94	158.9420	158.9370	158.9420	4,473.00
04/02/2019	R212 On 01-August-19			Bond Future	161.97	161.9734	161.9680	161.9734	0.00
04/02/2019	R213 On 07-February-19			Bond Future	9.25	87.2096	9.2536	87.2096	2,102.00
04/02/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R213 On 07-February-19	8.69	Put	Bond Future	3695	4	3695	4	0.00
04/02/2019	R213 On 07-February-19	8.70	Put	Bond Future	3628	3	3628	3	0.00
04/02/2019	R213 On 07-February-19	8.68	Put	Bond Future	3763	4	3763	4	0.00
04/02/2019	R213 On 02-May-19			Bond Future	9.30	85.1538	9.3047	85.1538	31,029.00
04/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2386	3	2386	3	0.00
04/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2347	2	2347	2	0.00
04/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2309	2	2309	2	0.00
04/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1194	1	1194	1	0.00
04/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1217	1	1217	1	0.00
04/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1171	1	1171	1	0.00
04/02/2019	R213 On 01-August-19			Bond Future	9.35	86.7957	9.3522	86.7957	0.00
04/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4930	5	4930	5	0.00
04/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4974	5	4974	5	0.00
04/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	5019	5	5019	5	0.00
04/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1135	1	1135	1	0.00
04/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1162	1	1162	1	0.00
04/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1148	1	1148	1	0.00
04/02/2019	R214 On 07-February-19			Bond Future	9.66	74.6887	9.6634	74.6887	3,837.00
04/02/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R214 On 07-February-19	9.03	Put	Bond Future	4629	4	4629	4	0.00
04/02/2019	R214 On 07-February-19	9.04	Put	Bond Future	4552	4	4552	4	0.00
04/02/2019	R214 On 07-February-19	9.05	Put	Bond Future	4475	4	4475	4	0.00
04/02/2019	R214 On 02-May-19			Bond Future	9.71	72.6720	9.7125	72.6720	27,867.00
04/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2557	3	2557	3	0.00
04/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2476	3	2476	3	0.00
04/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2516	3	2516	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
04/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1511	1	1511	1	0.00
04/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1484	1	1484	1	0.00
04/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1538	1	1538	1	0.00
04/02/2019	R214 On 01-August-19			Bond Future	9.76	74.0733	9.7594	74.0733	0.00
04/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	5221	6	5221	6	0.00
04/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	5267	6	5267	6	0.00
04/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	5176	5	5176	5	0.00
04/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1505	1	1505	1	0.00
04/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1488	1	1488	1	0.00
04/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1471	1	1471	1	0.00
04/02/2019	R248 On 07-February-19			Bond Future	9.68	95.4457	9.6784	95.4457	76,086.00
04/02/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
04/02/2019	R248 On 07-February-19	9.05	Put	Bond Future	5916	5	5916	5	0.00
04/02/2019	R248 On 07-February-19	9.07	Put	Bond Future	5717	5	5717	5	0.00
04/02/2019	R248 On 07-February-19	9.06	Put	Bond Future	5816	5	5816	5	0.00
04/02/2019	R248 On 02-May-19			Bond Future	9.73	92.6437	9.7276	92.6437	107,555.00
04/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	3284	4	3284	4	0.00
04/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	3232	4	3232	4	0.00
04/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	3337	4	3337	4	0.00
04/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1818	2	1818	2	0.00
04/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1752	2	1752	2	0.00
04/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1784	2	1784	2	0.00
04/02/2019	R248 On 01-August-19			Bond Future	9.77	94.4300	9.7747	94.4300	0.00
04/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6565	7	6565	7	0.00
04/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6507	7	6507	7	0.00
04/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6448	7	6448	7	0.00
04/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1710	2	1710	2	0.00
04/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1731	2	1731	2	0.00
04/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1689	2	1689	2	0.00