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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	2025 On 02-May-19			Bond Future	134.29	134.3145	134.2914	134.3145	691.00
04/03/2019	2025 On 01-August-19			Bond Future	135.41	135.4293	135.4055	135.4293	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
04/03/2019	2025 On 07-November-19			Bond Future	138.30	138.3204	138.2958	138.3204	0.00
04/03/2019	2029 On 02-May-19			Bond Future	101.01	100.7537	101.0092	100.7537	3,020.00
04/03/2019	2029 On 01-August-19			Bond Future	102.94	102.6831	102.9432	102.6831	0.00
04/03/2019	2029 On 07-November-19			Bond Future	104.03	103.7673	104.0329	103.7673	0.00
04/03/2019	2030 On 02-May-19			Bond Future	9.29	93.1810	9.2912	93.1810	45,572.00
04/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1673	2	1673	2	0.00
04/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5620	5	5620	5	0.00
04/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1748	2	1748	2	0.00
04/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	396	0	396	0	3,000.00
04/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1710	2	1710	2	3,000.00
04/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	1027	1	1027	1	0.00
04/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	1002	1	1002	1	0.00
04/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2910	3	2910	3	0.00
04/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	118	0	118	0	3,000.00
04/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	1052	1	1052	1	0.00
04/03/2019	2030 On 01-August-19			Bond Future	9.35	90.9377	9.3537	90.9377	0.00
04/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	248	0	248	0	2,025.00
04/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4478	4	4478	4	0.00
04/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1636	2	1636	2	2,025.00
04/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4434	4	4434	4	0.00
04/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4389	4	4389	4	0.00
04/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	1059	1	1059	1	0.00
04/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	1088	1	1088	1	0.00
04/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6756	7	6756	7	0.00
04/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2909	3	2909	3	0.00
04/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	1074	1	1074	1	0.00
04/03/2019	2030 On 07-November-19			Bond Future	9.41	92.8570	9.4067	92.8570	0.00
04/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3163	3	3163	3	0.00
04/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3197	3	3197	3	0.00
04/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3129	3	3129	3	0.00
04/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2745	3	2745	3	0.00
04/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2718	3	2718	3	0.00
04/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2692	3	2692	3	0.00
04/03/2019	2032 On 02-May-19			Bond Future	9.53	91.2084	9.5308	91.2084	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1766	2	1766	2	0.00
04/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1846	2	1846	2	0.00
04/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1805	2	1805	2	0.00
04/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1226	1	1226	1	0.00
04/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	1170	1	1170	1	0.00
04/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1197	1	1197	1	0.00
04/03/2019	2032 On 01-August-19			Bond Future	9.59	92.9330	9.5918	92.9330	0.00
04/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4673	5	4673	5	0.00
04/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4626	4	4626	4	0.00
04/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4579	4	4579	4	0.00
04/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1304	1	1304	1	0.00
04/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1270	1	1270	1	0.00
04/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1287	1	1287	1	0.00
04/03/2019	2032 On 07-November-19			Bond Future	9.65	90.7308	9.6509	90.7308	0.00
04/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3482	3	3482	3	0.00
04/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3446	3	3446	3	0.00
04/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3411	3	3411	3	0.00
04/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	3055	3	3055	3	0.00
04/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	3086	3	3086	3	0.00
04/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	3025	3	3025	3	0.00
04/03/2019	2033 On 02-May-19			Bond Future	102.53	102.9196	102.5330	102.9196	6,090.00
04/03/2019	2033 On 01-August-19			Bond Future	104.50	104.8904	104.4960	104.8904	0.00
04/03/2019	2033 On 07-November-19			Bond Future	105.54	105.9455	105.5426	105.9455	0.00
04/03/2019	2037 On 02-May-19			Bond Future	9.78	91.2168	9.7817	91.2168	54,434.00
04/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1737	2	1737	2	0.00
04/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1778	2	1778	2	0.00
04/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1696	2	1696	2	0.00
04/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1633	2	1633	2	0.00
04/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1597	2	1597	2	0.00
04/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1561	2	1561	2	0.00
04/03/2019	2037 On 01-August-19			Bond Future	9.85	88.6860	9.8462	88.6860	0.00
04/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4865	5	4865	5	0.00
04/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4966	5	4966	5	0.00
04/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4916	5	4916	5	0.00

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04/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1584	2	1584	2	0.00
04/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1563	2	1563	2	0.00
04/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1604	2	1604	2	0.00
04/03/2019	2037 On 07-November-19			Bond Future	9.90	90.5578	9.9035	90.5578	0.00
04/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3876	4	3876	4	0.00
04/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3956	4	3956	4	0.00
04/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3916	4	3916	4	0.00
04/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3495	4	3495	4	0.00
04/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3461	4	3461	4	0.00
04/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3529	4	3529	4	0.00
04/03/2019	2038 On 02-May-19			Bond Future	122.58	122.5983	122.5776	122.5983	10,812.00
04/03/2019	2038 On 01-August-19			Bond Future	123.29	123.3066	123.2853	123.3066	0.00
04/03/2019	2038 On 07-November-19			Bond Future	125.92	125.9389	125.9169	125.9389	0.00
04/03/2019	2040 On 02-May-19			Bond Future	9.86	94.5114	9.8614	94.5114	25,025.00
04/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1970	2	1970	2	0.00
04/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3541	3	3541	3	1,150.00
04/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1925	2	1925	2	0.00
04/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	876	1	876	1	1,150.00
04/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1881	2	1881	2	0.00
04/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1691	2	1691	2	0.00
04/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1729	2	1729	2	0.00
04/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1653	2	1653	2	0.00
04/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	819	1	819	1	0.00
04/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3070	3	3070	3	0.00
04/03/2019	2040 On 01-August-19			Bond Future	9.93	91.7926	9.9258	91.7926	0.00
04/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5200	5	5200	5	0.00
04/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5254	5	5254	5	0.00
04/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5308	5	5308	5	0.00
04/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1732	2	1732	2	0.00
04/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1776	2	1776	2	0.00
04/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1754	2	1754	2	0.00
04/03/2019	2040 On 07-November-19			Bond Future	9.98	93.7300	9.9832	93.7300	0.00
04/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4106	4	4106	4	0.00
04/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4149	4	4149	4	0.00

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04/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4192	4	4192	4	0.00
04/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3658	4	3658	4	0.00
04/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3731	4	3731	4	0.00
04/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3694	4	3694	4	0.00
04/03/2019	2044 On 02-May-19			Bond Future	9.86	91.6513	9.8591	91.6513	36,424.00
04/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2022	2	2022	2	0.00
04/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2068	2	2068	2	0.00
04/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2114	2	2114	2	0.00
04/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1641	2	1641	2	0.00
04/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1604	2	1604	2	0.00
04/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1679	2	1679	2	0.00
04/03/2019	2044 On 01-August-19			Bond Future	9.92	89.0035	9.9202	89.0035	0.00
04/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5502	5	5502	5	0.00
04/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6290	6	6290	6	0.00
04/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2896	3	2896	3	100.00
04/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5557	5	5557	5	0.00
04/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1214	1	1214	1	100.00
04/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5446	5	5446	5	0.00
04/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1755	2	1755	2	0.00
04/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6085	6	6085	6	0.00
04/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1450	2	1450	2	100.00
04/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1711	2	1711	2	0.00
04/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3398	4	3398	4	0.00
04/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1733	2	1733	2	0.00
04/03/2019	2044 On 07-November-19			Bond Future	9.97	90.8821	9.9744	90.8821	0.00
04/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4376	4	4376	4	0.00
04/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4420	4	4420	4	0.00
04/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4331	4	4331	4	0.00
04/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3713	4	3713	4	0.00
04/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3676	4	3676	4	0.00
04/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3639	4	3639	4	0.00
04/03/2019	2046 On 02-May-19			Bond Future	115.27	115.2874	115.2678	115.2874	12,523.00
04/03/2019	2046 On 01-August-19			Bond Future	117.47	117.4952	117.4747	117.4952	0.00
04/03/2019	2046 On 07-November-19			Bond Future	118.24	118.2628	118.2419	118.2628	0.00

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04/03/2019	2050 On 02-May-19			Bond Future	120.75	120.7741	120.7538	120.7741	10,684.00
04/03/2019	2050 On 01-August-19			Bond Future	121.25	121.2688	121.2477	121.2688	0.00
04/03/2019	2050 On 07-November-19			Bond Future	123.84	123.8576	123.8358	123.8576	0.00
04/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	AL37 On 02-May-19			Index Future	628.78	628.5080	628.7820	628.5080	0.00
04/03/2019	AL37 On 01-August-19			Index Future	640.67	640.3900	640.6650	640.3900	0.00
04/03/2019	AL37 On 07-November-19			Index Future	654.18	653.8970	654.1750	653.8970	0.00
04/03/2019	AL7T On 02-May-19			Index Future	725.39	724.0600	725.3920	724.0600	0.00
04/03/2019	AL7T On 01-August-19			Index Future	739.10	737.7490	739.1010	737.7490	0.00
04/03/2019	AL7T On 07-November-19			Index Future	754.69	753.3100	754.6860	753.3100	0.00
04/03/2019	ALBI On 02-May-19			Index Future	656.41	654.5510	656.4050	654.5510	903.00
04/03/2019	ALBI On 01-August-19			Index Future	668.81	666.9260	668.8100	666.9260	0.00
04/03/2019	ALBI On 07-November-19			Index Future	682.91	680.9930	682.9130	680.9930	0.00
04/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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04/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2019	ES33 On 02-May-19			Bond Future	10.99	75.9381	10.9876	75.9381	350.00
04/03/2019	ES33 On 01-August-19			Bond Future	11.09	77.3738	11.0924	77.3738	0.00
04/03/2019	ES33 On 07-November-19			Bond Future	11.20	75.2096	11.2026	75.2096	0.00
04/03/2019	ES42 On 02-May-19			Bond Future	11.23	77.6304	11.2344	77.6304	4,919.00
04/03/2019	ES42 On 01-August-19			Bond Future	11.34	79.0985	11.3370	79.0985	0.00
04/03/2019	ES42 On 07-November-19			Bond Future	11.45	76.5010	11.4450	76.5010	0.00
04/03/2019	GOVI On 02-May-19			GOVI	649.89	647.9360	649.8910	647.9360	447.00
04/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	20110	0	20110	0	0.00
04/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	20210	0	20210	0	0.00
04/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	20310	0	20310	0	0.00
04/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 01-August-19			GOVI	662.17	660.1860	662.1730	660.1860	0.00
04/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	234830	21	234830	21	0.00
04/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	234930	22	234930	22	0.00
04/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	235030	22	235030	22	0.00
04/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 01-August-19	638.69	Put	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
04/03/2019	GOVI On 07-November-19			GOVI	676.14	674.1110	676.1360	674.1110	0.00
04/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	32360	1	32360	1	0.00
04/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	32260	1	32260	1	0.00
04/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	32160	1	32160	1	0.00
04/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2019	IGOV On 02-May-19			Index Future	257.98	258.2140	257.9800	258.2140	735.00
04/03/2019	IGOV On 01-August-19			Index Future	262.92	263.1580	262.9180	263.1580	0.00
04/03/2019	IGOV On 07-November-19			Index Future	268.53	268.7750	268.5290	268.7750	0.00
04/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
04/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
04/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8600	99.8700	99.8600	0.00
04/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
04/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
04/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
04/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
04/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
04/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.32	102.3200	102.3200	102.3200	0.00
04/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.2800	99.2800	99.2800	0.00
04/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.04	96.0400	96.0400	96.0400	0.00
04/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.16	95.1700	95.1600	95.1700	0.00
04/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.26	94.2700	94.2600	94.2700	0.00
04/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.33	94.3400	94.3300	94.3400	0.00
04/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.45	96.4600	96.4500	96.4600	51.00
04/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.51	96.5300	96.5100	96.5300	0.00
04/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.63	97.6600	97.6300	97.6600	0.00
04/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.49	101.5400	101.4900	101.5400	0.00
04/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.69	102.7500	102.6900	102.7500	0.00
04/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.98	96.0500	95.9800	96.0500	0.00
04/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.00	102.0700	102.0000	102.0700	0.00
04/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.44	97.5000	97.4400	97.5000	0.00
04/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.78	93.8700	93.7800	93.8700	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
04/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.74	90.8300	90.7400	90.8300	0.00
04/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.45	89.5400	89.4500	89.5400	0.00
04/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.60	91.6900	91.6000	91.6900	0.00
04/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.42	95.5000	95.4200	95.5000	0.00
04/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.97	94.0600	93.9700	94.0600	0.00
04/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.06	96.1500	96.0600	96.1500	0.00
04/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.56	101.6500	101.5600	101.6500	0.00
04/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.92	102.0200	101.9200	102.0200	0.00
04/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.39	95.4900	95.3900	95.4900	0.00
04/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.64	102.7300	102.6400	102.7300	0.00
04/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.16	96.2500	96.1600	96.2500	0.00
04/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/03/2019	R023 On 02-May-19			Bond Future	7.85	101.0400	7.8547	101.0400	66,540.00
04/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2011	2	2011	2	0.00
04/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1982	2	1982	2	0.00
04/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1953	2	1953	2	0.00
04/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	77	0	77	0	0.00
04/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	80	0	80	0	0.00
04/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	75	0	75	0	0.00
04/03/2019	R023 On 01-August-19			Bond Future	7.87	102.9502	7.8657	102.9502	0.00
04/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3364	3	3364	3	0.00
04/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3416	3	3416	3	0.00
04/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3390	3	3390	3	0.00
04/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	175	0	175	0	0.00
04/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	171	0	171	0	0.00
04/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	178	0	178	0	0.00
04/03/2019	R023 On 07-November-19			Bond Future	7.86	101.1867	7.8627	101.1867	0.00
04/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1326	1	1326	1	0.00
04/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1344	1	1344	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
04/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1362	1	1362	1	0.00
04/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	971	1	971	1	0.00
04/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	982	1	982	1	0.00
04/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	992	1	992	1	0.00
04/03/2019	R035 On 02-May-19			Bond Future	9.70	94.7041	9.6989	94.7041	78,227.00
04/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1843	2	1843	2	0.00
04/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1885	2	1885	2	0.00
04/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1801	2	1801	2	0.00
04/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1565	2	1565	2	0.00
04/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1497	2	1497	2	0.00
04/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1531	2	1531	2	0.00
04/03/2019	R035 On 01-August-19			Bond Future	9.76	96.4945	9.7593	96.4945	0.00
04/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4976	5	4976	5	0.00
04/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4924	5	4924	5	0.00
04/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4874	5	4874	5	0.00
04/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1487	2	1487	2	0.00
04/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1507	2	1507	2	0.00
04/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1467	2	1467	2	0.00
04/03/2019	R035 On 07-November-19			Bond Future	9.82	94.0236	9.8212	94.0236	0.00
04/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3799	4	3799	4	0.00
04/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3838	4	3838	4	0.00
04/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3878	4	3878	4	0.00
04/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3438	4	3438	4	0.00
04/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3371	4	3371	4	0.00
04/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3405	4	3405	4	0.00
04/03/2019	R186 On 02-May-19			Bond Future	8.76	113.3513	8.7577	113.3513	88,896.00
04/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2127	2	2127	2	0.00
04/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	854	1	854	1	3,250.00
04/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2086	2	2086	2	0.00
04/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5638	6	5638	6	0.00
04/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7311	7	7311	7	0.00
04/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6734	7	6734	7	0.00
04/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3110	3	3110	3	3,250.00
04/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1623	2	1623	2	0.00

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04/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2045	2	2045	2	0.00
04/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3349	3	3349	3	200.00
04/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2004	2	2004	2	7,000.00
04/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7049	7	7049	7	0.00
04/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1281	1	1281	1	7,500.00
04/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2211	2	2211	2	0.00
04/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	985	1	985	1	200.00
04/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2876	3	2876	3	90.00
04/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	781	1	781	1	90.00
04/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	530	1	530	1	7,000.00
04/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	607	1	607	1	7,500.00
04/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	2042	2	2042	2	0.00
04/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1585	2	1585	2	0.00
04/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	254	0	254	0	0.00
04/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1321	1	1321	1	0.00
04/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	528	1	528	1	3,250.00
04/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	799	1	799	1	4,250.00
04/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	1035	1	1035	1	0.00
04/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	14	0	14	0	200.00
04/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	343	0	343	0	0.00
04/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	61	0	61	0	7,000.00
04/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	18	0	18	0	3,250.00
04/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	574	1	574	1	0.00
04/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	24	0	24	0	90.00
04/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	295	0	295	0	0.00
04/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1482	2	1482	2	0.00
04/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	590	1	590	1	0.00
04/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	559	1	559	1	0.00
04/03/2019	R186 On 01-August-19			Bond Future	8.81	110.1945	8.8105	110.1945	0.00
04/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2706	3	2706	3	6,000.00
04/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	719	1	719	1	6,000.00
04/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4615	5	4615	5	0.00
04/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4703	5	4703	5	0.00
04/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7139	7	7139	7	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
04/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4659	5	4659	5	0.00
04/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	690	1	690	1	0.00
04/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	681	1	681	1	0.00
04/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	263	0	263	0	6,000.00
04/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1364	1	1364	1	0.00
04/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3653	4	3653	4	0.00
04/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	700	1	700	1	0.00
04/03/2019	R186 On 07-November-19			Bond Future	8.86	112.5198	8.8558	112.5198	0.00
04/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2740	3	2740	3	0.00
04/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2772	3	2772	3	0.00
04/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2803	3	2803	3	0.00
04/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2258	2	2258	2	0.00
04/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2235	2	2235	2	0.00
04/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2280	2	2280	2	0.00
04/03/2019	R197 On 02-May-19			Bond Future	302.79	303.3492	302.7902	303.3492	2,350.00
04/03/2019	R197 On 01-August-19			Bond Future	301.03	301.6020	301.0315	301.6020	0.00
04/03/2019	R197 On 07-November-19			Bond Future	307.46	308.0408	307.4575	308.0408	0.00
04/03/2019	R202 On 02-May-19			Bond Future	234.69	234.7271	234.6872	234.7271	8,666.00
04/03/2019	R202 On 01-August-19			Bond Future	235.17	235.2086	235.1673	235.2086	0.00
04/03/2019	R202 On 07-November-19			Bond Future	240.19	240.2295	240.1870	240.2295	0.00
04/03/2019	R207 On 02-May-19			Bond Future	6.37	102.8206	6.3711	102.8206	6,025.00
04/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	825	1	825	1	0.00
04/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	838	1	838	1	0.00
04/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	832	1	832	1	0.00
04/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
04/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
04/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
04/03/2019	R207 On 01-August-19			Bond Future	5.59	101.1230	5.5896	101.1230	0.00
04/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	756	1	756	1	0.00
04/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	761	1	761	1	0.00
04/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	765	1	765	1	0.00
04/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/03/2019	R207 On 01-August-19	7.34	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
04/03/2019	R207 On 07-November-19			Bond Future	2.07	103.2568	2.0715	103.2568	0.00
04/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	34	0	34	0	0.00
04/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	35	0	35	0	0.00
04/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	33	0	33	0	0.00
04/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	35	0	35	0	0.00
04/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	34	0	34	0	0.00
04/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	33	0	33	0	0.00
04/03/2019	R208 On 02-May-19			Bond Future	7.04	100.1556	7.0353	100.1556	14,463.00
04/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1702	2	1702	2	0.00
04/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1736	2	1736	2	0.00
04/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1719	2	1719	2	0.00
04/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	3	0	3	0	0.00
04/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	3	0	3	0	0.00
04/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	3	0	3	0	0.00
04/03/2019	R208 On 01-August-19			Bond Future	6.93	102.0493	6.9330	102.0493	0.00
04/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1896	2	1896	2	0.00
04/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1881	2	1881	2	0.00
04/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1867	2	1867	2	0.00
04/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	24	0	24	0	0.00
04/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	23	0	23	0	0.00
04/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	23	0	23	0	0.00
04/03/2019	R208 On 07-November-19			Bond Future	6.73	100.7961	6.7255	100.7961	0.00
04/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	457	0	457	0	0.00
04/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	449	0	449	0	0.00
04/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	441	0	441	0	0.00
04/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	313	0	313	0	0.00
04/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	318	0	318	0	0.00
04/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	309	0	309	0	0.00
04/03/2019	R209 On 02-May-19			Bond Future	9.66	72.2806	9.6556	72.2806	102,067.00
04/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1559	1	1559	1	0.00
04/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5380	5	5380	5	0.00
04/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6490	6	6490	6	0.00
04/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1595	2	1595	2	0.00
04/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	618	1	618	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2613	2	2613	2	760.00
04/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1524	1	1524	1	0.00
04/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1366	2	1366	2	0.00
04/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2645	3	2645	3	0.00
04/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	186	0	186	0	11,560.00
04/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	91	0	91	0	760.00
04/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	737	1	737	1	0.00
04/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1336	1	1336	1	0.00
04/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1307	1	1307	1	0.00
04/03/2019	R209 On 01-August-19			Bond Future	9.71	73.6473	9.7097	73.6473	0.00
04/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4171	4	4171	4	0.00
04/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1285	1	1285	1	7,560.00
04/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4257	4	4257	4	0.00
04/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5562	5	5562	5	0.00
04/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2773	3	2773	3	7,560.00
04/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4214	4	4214	4	0.00
04/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	966	1	966	1	7,560.00
04/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3991	4	3991	4	0.00
04/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	2195	2	2195	2	0.00
04/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1402	2	1402	2	0.00
04/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1420	2	1420	2	0.00
04/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1385	1	1385	1	0.00
04/03/2019	R209 On 07-November-19			Bond Future	9.76	72.0473	9.7622	72.0473	0.00
04/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3244	3	3244	3	0.00
04/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3312	3	3312	3	0.00
04/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3278	3	3278	3	0.00
04/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2975	3	2975	3	0.00
04/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2946	3	2946	3	0.00
04/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3004	3	3004	3	0.00
04/03/2019	R210 On 02-May-19			Bond Future	186.17	186.1994	186.1672	186.1994	2,448.00
04/03/2019	R210 On 01-August-19			Bond Future	189.73	189.7650	189.7317	189.7650	0.00
04/03/2019	R210 On 07-November-19			Bond Future	191.14	191.1776	191.1433	191.1776	0.00
04/03/2019	R212 On 02-May-19			Bond Future	157.74	157.7701	157.7421	157.7701	4,973.00
04/03/2019	R212 On 01-August-19			Bond Future	158.54	158.5710	158.5422	158.5710	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
04/03/2019	R212 On 07-November-19			Bond Future	161.93	161.9562	161.9265	161.9562	0.00
04/03/2019	R213 On 02-May-19			Bond Future	9.41	84.1003	9.4116	84.1003	27,738.00
04/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1645	2	1645	2	0.00
04/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1610	2	1610	2	0.00
04/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1574	2	1574	2	0.00
04/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	1124	1	1124	1	0.00
04/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	1151	1	1151	1	0.00
04/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	1098	1	1098	1	0.00
04/03/2019	R213 On 01-August-19			Bond Future	9.47	85.6903	9.4680	85.6903	0.00
04/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4245	4	4245	4	0.00
04/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4288	4	4288	4	0.00
04/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4331	4	4331	4	0.00
04/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	1160	1	1160	1	0.00
04/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	1190	1	1190	1	0.00
04/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	1175	1	1175	1	0.00
04/03/2019	R213 On 07-November-19			Bond Future	9.53	83.9435	9.5252	83.9435	0.00
04/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3065	3	3065	3	0.00
04/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3099	3	3099	3	0.00
04/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3132	3	3132	3	0.00
04/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2684	3	2684	3	0.00
04/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2736	3	2736	3	0.00
04/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2710	3	2710	3	0.00
04/03/2019	R214 On 02-May-19			Bond Future	9.83	71.2073	9.8294	71.2073	21,863.00
04/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1659	2	1659	2	0.00
04/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1586	1	1586	1	0.00
04/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1622	2	1622	2	0.00
04/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1416	2	1416	2	0.00
04/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1385	2	1385	2	0.00
04/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1447	2	1447	2	0.00
04/03/2019	R214 On 01-August-19			Bond Future	9.88	72.5535	9.8837	72.5535	0.00
04/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4374	4	4374	4	0.00
04/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4419	4	4419	4	0.00
04/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4330	4	4330	4	0.00
04/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1500	2	1500	2	0.00

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04/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1482	2	1482	2	0.00
04/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1464	2	1464	2	0.00
04/03/2019	R214 On 07-November-19			Bond Future	9.94	70.7835	9.9391	70.7835	0.00
04/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3603	3	3603	3	0.00
04/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3566	3	3566	3	0.00
04/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3639	4	3639	4	0.00
04/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3164	3	3164	3	0.00
04/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3135	3	3135	3	0.00
04/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3106	3	3106	3	0.00
04/03/2019	R248 On 02-May-19			Bond Future	9.83	90.8578	9.8292	90.8578	106,112.00
04/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2213	2	2213	2	0.00
04/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2164	2	2164	2	0.00
04/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2262	2	2262	2	0.00
04/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1640	2	1640	2	0.00
04/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1566	2	1566	2	0.00
04/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1602	2	1602	2	0.00
04/03/2019	R248 On 01-August-19			Bond Future	9.88	92.5755	9.8833	92.5755	100.00
04/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5685	5	5685	5	0.00
04/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5628	5	5628	5	0.00
04/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5571	5	5571	5	0.00
04/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1772	2	1772	2	0.00
04/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1794	2	1794	2	0.00
04/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1749	2	1749	2	0.00
04/03/2019	R248 On 07-November-19			Bond Future	9.94	90.0853	9.9385	90.0853	0.00
04/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4608	4	4608	4	0.00
04/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4561	4	4561	4	0.00
04/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4514	4	4514	4	0.00
04/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3873	4	3873	4	0.00
04/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3910	4	3910	4	0.00
04/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3836	4	3836	4	0.00