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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	2025 On 02-May-19			Bond Future	133.61	133.4244	133.6054	133.4244	691.00
01/04/2019	2025 On 01-August-19			Bond Future	134.66	134.4756	134.6599	134.4756	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
01/04/2019	2025 On 07-November-19			Bond Future	137.50	137.3110	137.4990	137.3110	0.00
01/04/2019	2029 On 02-May-19			Bond Future	100.03	99.9105	100.0273	99.9105	3,020.00
01/04/2019	2029 On 01-August-19			Bond Future	101.91	101.7886	101.9076	101.7886	0.00
01/04/2019	2029 On 07-November-19			Bond Future	102.95	102.8272	102.9485	102.8272	0.00
01/04/2019	2030 On 02-May-19			Bond Future	9.06	94.1875	9.0619	94.1875	46,283.00
01/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2344	2	2344	2	0.00
01/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6970	6	6970	6	0.00
01/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2447	2	2447	2	0.00
01/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	485	0	485	0	3,000.00
01/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2395	2	2395	2	3,000.00
01/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	249	0	249	0	0.00
01/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	238	0	238	0	0.00
01/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1536	2	1536	2	0.00
01/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	4	0	4	0	3,000.00
01/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	260	0	260	0	0.00
01/04/2019	2030 On 01-August-19			Bond Future	9.12	91.9299	9.1209	91.9299	0.00
01/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2237	2	2237	2	5,400.00
01/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4226	4	4226	4	0.00
01/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	272	0	272	0	2,025.00
01/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4179	4	4179	4	0.00
01/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1992	2	1992	2	2,025.00
01/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5358	5	5358	5	0.00
01/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	709	1	709	1	5,400.00
01/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5307	5	5307	5	0.00
01/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2421	2	2421	2	4,800.00
01/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	917	1	917	1	4,800.00
01/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5257	5	5257	5	0.00
01/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	482	1	482	1	0.00
01/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3172	4	3172	4	0.00
01/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1484	2	1484	2	0.00
01/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	499	1	499	1	0.00
01/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	730	1	730	1	4,800.00
01/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1808	2	1808	2	0.00
01/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3621	4	3621	4	0.00

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01/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	490	1	490	1	0.00
01/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1613	2	1613	2	0.00
01/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	718	1	718	1	5,400.00
01/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5323	6	5323	6	0.00
01/04/2019	2030 On 07-November-19			Bond Future	9.17	93.8456	9.1685	93.8456	0.00
01/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3718	3	3718	3	0.00
01/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3757	3	3757	3	0.00
01/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3679	3	3679	3	0.00
01/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1832	2	1832	2	0.00
01/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1811	2	1811	2	0.00
01/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1789	2	1789	2	0.00
01/04/2019	2032 On 02-May-19			Bond Future	9.29	92.3038	9.2912	92.3038	42,118.00
01/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2512	2	2512	2	0.00
01/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2623	2	2623	2	0.00
01/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2567	2	2567	2	0.00
01/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	310	1	310	1	0.00
01/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	285	1	285	1	0.00
01/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	297	1	297	1	0.00
01/04/2019	2032 On 01-August-19			Bond Future	9.35	94.0162	9.3487	94.0162	0.00
01/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5653	5	5653	5	0.00
01/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5599	5	5599	5	0.00
01/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5545	5	5545	5	0.00
01/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	609	1	609	1	0.00
01/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	590	1	590	1	0.00
01/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	600	1	600	1	0.00
01/04/2019	2032 On 07-November-19			Bond Future	9.40	91.8121	9.4023	91.8121	0.00
01/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4163	4	4163	4	0.00
01/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4122	4	4122	4	0.00
01/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4080	4	4080	4	0.00
01/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2060	2	2060	2	0.00
01/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2084	2	2084	2	0.00
01/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2036	2	2036	2	0.00
01/04/2019	2033 On 02-May-19			Bond Future	102.18	101.9714	102.1817	101.9714	6,090.00
01/04/2019	2033 On 01-August-19			Bond Future	104.10	103.8881	104.1023	103.8881	0.00

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01/04/2019	2033 On 07-November-19			Bond Future	105.11	104.8950	105.1135	104.8950	0.00
01/04/2019	2037 On 02-May-19			Bond Future	9.57	92.2422	9.5678	92.2422	52,038.00
01/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2313	2	2313	2	0.00
01/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2370	2	2370	2	0.00
01/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2257	2	2257	2	0.00
01/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	532	1	532	1	0.00
01/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	512	1	512	1	0.00
01/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	492	1	492	1	0.00
01/04/2019	2037 On 01-August-19			Bond Future	9.63	89.6983	9.6296	89.6983	0.00
01/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5739	5	5739	5	0.00
01/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5855	5	5855	5	0.00
01/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5797	5	5797	5	0.00
01/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	805	1	805	1	0.00
01/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	792	1	792	1	0.00
01/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	818	1	818	1	0.00
01/04/2019	2037 On 07-November-19			Bond Future	9.68	91.5676	9.6829	91.5676	0.00
01/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4500	4	4500	4	0.00
01/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4592	4	4592	4	0.00
01/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4546	4	4546	4	0.00
01/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2454	3	2454	3	0.00
01/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2426	3	2426	3	0.00
01/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2482	3	2482	3	0.00
01/04/2019	2038 On 02-May-19			Bond Future	120.90	121.0478	120.9026	121.0478	11,059.00
01/04/2019	2038 On 01-August-19			Bond Future	121.54	121.6843	121.5362	121.6843	0.00
01/04/2019	2038 On 07-November-19			Bond Future	124.10	124.2500	124.0986	124.2500	0.00
01/04/2019	2040 On 02-May-19			Bond Future	9.66	95.3604	9.6629	95.3604	23,899.00
01/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2488	2	2488	2	0.00
01/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4515	4	4515	4	1,150.00
01/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2427	2	2427	2	0.00
01/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	962	1	962	1	1,150.00
01/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2366	2	2366	2	0.00
01/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	534	1	534	1	0.00
01/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	555	1	555	1	0.00
01/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1497	2	1497	2	0.00

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01/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	512	1	512	1	0.00
01/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	135	0	135	0	0.00
01/04/2019	2040 On 01-August-19			Bond Future	9.73	92.6241	9.7250	92.6241	0.00
01/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5939	5	5939	5	0.00
01/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6001	5	6001	5	0.00
01/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6063	5	6063	5	0.00
01/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	830	1	830	1	0.00
01/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	859	1	859	1	0.00
01/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	844	1	844	1	0.00
01/04/2019	2040 On 07-November-19			Bond Future	9.78	94.5542	9.7789	94.5542	0.00
01/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4785	4	4785	4	0.00
01/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4834	4	4834	4	0.00
01/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4884	4	4884	4	0.00
01/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2684	3	2684	3	0.00
01/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2745	3	2745	3	0.00
01/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2714	3	2714	3	0.00
01/04/2019	2044 On 02-May-19			Bond Future	9.64	92.8964	9.6364	92.8964	38,276.00
01/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2749	2	2749	2	0.00
01/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2813	2	2813	2	0.00
01/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2878	2	2878	2	0.00
01/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	479	1	479	1	0.00
01/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	460	1	460	1	0.00
01/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	498	1	498	1	0.00
01/04/2019	2044 On 01-August-19			Bond Future	9.69	90.2395	9.6945	90.2395	0.00
01/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6452	6	6452	6	0.00
01/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7359	6	7359	6	0.00
01/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3356	3	3356	3	100.00
01/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6516	6	6516	6	0.00
01/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1217	1	1217	1	100.00
01/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6388	6	6388	6	0.00
01/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	786	1	786	1	0.00
01/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4177	5	4177	5	0.00
01/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	608	1	608	1	100.00
01/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	759	1	759	1	0.00

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01/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	1948	2	1948	2	0.00
01/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	772	1	772	1	0.00
01/04/2019	2044 On 07-November-19			Bond Future	9.74	92.1200	9.7445	92.1200	0.00
01/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5215	5	5215	5	0.00
01/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5267	5	5267	5	0.00
01/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5164	5	5164	5	0.00
01/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2618	3	2618	3	0.00
01/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2588	3	2588	3	0.00
01/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2559	3	2559	3	0.00
01/04/2019	2046 On 02-May-19			Bond Future	112.52	112.4935	112.5249	112.4935	12,523.00
01/04/2019	2046 On 01-August-19			Bond Future	114.64	114.6081	114.6400	114.6081	0.00
01/04/2019	2046 On 07-November-19			Bond Future	115.32	115.2844	115.3166	115.2844	0.00
01/04/2019	2050 On 02-May-19			Bond Future	117.66	117.6269	117.6599	117.6269	10,717.00
01/04/2019	2050 On 01-August-19			Bond Future	118.05	118.0205	118.0538	118.0205	0.00
01/04/2019	2050 On 07-November-19			Bond Future	120.54	120.5090	120.5428	120.5090	0.00
01/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	AL37 On 02-May-19			Index Future	633.80	631.6380	633.7990	631.6380	0.00
01/04/2019	AL37 On 01-August-19			Index Future	645.56	643.3560	645.5560	643.3560	0.00
01/04/2019	AL37 On 07-November-19			Index Future	659.00	656.7560	658.9980	656.7560	0.00
01/04/2019	AL7T On 02-May-19			Index Future	735.98	730.9920	735.9830	730.9920	0.00
01/04/2019	AL7T On 01-August-19			Index Future	749.64	744.5530	749.6360	744.5530	0.00
01/04/2019	AL7T On 07-November-19			Index Future	765.25	760.0600	765.2450	760.0600	0.00
01/04/2019	ALBI On 02-May-19			Index Future	667.26	661.4310	667.2560	661.4310	898.00
01/04/2019	ALBI On 01-August-19			Index Future	679.63	673.7020	679.6340	673.7020	38.00
01/04/2019	ALBI On 07-November-19			Index Future	693.79	687.7340	693.7850	687.7340	0.00
01/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2019	ES33 On 02-May-19			Bond Future	10.75	76.8777	10.7462	76.8777	350.00
01/04/2019	ES33 On 01-August-19			Bond Future	10.85	78.3039	10.8469	78.3039	0.00
01/04/2019	ES33 On 07-November-19			Bond Future	10.95	76.1392	10.9513	76.1392	0.00
01/04/2019	ES42 On 02-May-19			Bond Future	11.02	78.5049	11.0172	78.5049	4,919.00
01/04/2019	ES42 On 01-August-19			Bond Future	11.12	79.9613	11.1164	79.9613	0.00
01/04/2019	ES42 On 07-November-19			Bond Future	11.22	77.3609	11.2193	77.3609	0.00
01/04/2019	GOVI On 02-May-19			GOVI	661.00	654.9920	661.0010	654.9920	448.00
01/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	131210	7	131210	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
01/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	131310	7	131310	7	0.00
01/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	131410	7	131410	7	0.00
01/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 01-August-19			GOVI	673.26	667.1430	673.2630	667.1430	2.00
01/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	345730	28	345730	28	0.00
01/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	345830	28	345830	28	0.00
01/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	345930	28	345930	28	0.00
01/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 07-November-19			GOVI	687.28	681.0380	687.2820	681.0380	0.00
01/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	143820	8	143820	8	0.00
01/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	143720	8	143720	8	0.00
01/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	143620	8	143620	8	0.00
01/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
01/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
01/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2019	IGOV On 02-May-19			Index Future	254.75	254.7660	254.7500	254.7660	723.00
01/04/2019	IGOV On 01-August-19			Index Future	259.54	259.5550	259.5390	259.5550	5.00
01/04/2019	IGOV On 07-November-19			Index Future	265.01	265.0280	265.0090	265.0280	0.00
01/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
01/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
01/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
01/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
01/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.77	102.7900	102.7700	102.7900	0.00
01/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.72	98.7600	98.7200	98.7600	0.00
01/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.25	102.3000	102.2500	102.3000	0.00
01/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.17	99.2600	99.1700	99.2600	0.00
01/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.90	96.0100	95.9000	96.0100	0.00
01/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.02	95.1800	95.0200	95.1800	0.00
01/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.09	94.2900	94.0900	94.2900	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
01/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.12	94.3400	94.1200	94.3400	0.00
01/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.19	96.4100	96.1900	96.4100	51.00
01/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.21	96.4400	96.2100	96.4400	0.00
01/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.29	97.5400	97.2900	97.5400	0.00
01/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.13	101.3900	101.1300	101.3900	0.00
01/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.30	102.5700	102.3000	102.5700	0.00
01/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.55	95.8400	95.5500	95.8400	0.00
01/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.53	101.8300	101.5300	101.8300	0.00
01/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.92	97.2400	96.9200	97.2400	0.00
01/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.95	93.4200	92.9500	93.4200	0.00
01/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.85	90.3500	89.8500	90.3500	0.00
01/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.52	89.0400	88.5200	89.0400	0.00
01/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.65	91.1800	90.6500	91.1800	0.00
01/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.44	94.9800	94.4400	94.9800	0.00
01/04/2019	IS10 On 15-March-27			Interest Rate Swap	92.96	93.5200	92.9600	93.5200	0.00
01/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.02	95.5800	95.0200	95.5800	0.00
01/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.49	101.0600	100.4900	101.0600	0.00
01/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.82	101.4000	100.8200	101.4000	0.00
01/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.23	94.8400	94.2300	94.8400	0.00
01/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.48	102.0900	101.4800	102.0900	0.00
01/04/2019	IS10 On 19-September-28			Interest Rate Swap	94.93	95.5900	94.9300	95.5900	0.00
01/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
01/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
01/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/04/2019	R023 On 02-May-19			Bond Future	7.64	101.4394	7.6395	101.4394	66,073.00
01/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2639	2	2639	2	0.00
01/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2608	2	2608	2	0.00
01/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2576	2	2576	2	0.00
01/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	3	0	3	0	0.00
01/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	4	0	4	0	0.00
01/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	3	0	3	0	0.00
01/04/2019	R023 On 01-August-19			Bond Future	7.64	103.3213	7.6449	103.3213	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
01/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3906	4	3906	4	0.00
01/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3962	4	3962	4	0.00
01/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3934	4	3934	4	0.00
01/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	42	0	42	0	0.00
01/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	40	0	40	0	0.00
01/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	43	0	43	0	0.00
01/04/2019	R023 On 07-November-19			Bond Future	7.63	101.5389	7.6308	101.5389	0.00
01/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1618	1	1618	1	0.00
01/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1639	1	1639	1	0.00
01/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1660	1	1660	1	0.00
01/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	604	1	604	1	0.00
01/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	612	1	612	1	0.00
01/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	620	1	620	1	0.00
01/04/2019	R035 On 02-May-19			Bond Future	9.49	95.7135	9.4913	95.7135	81,891.00
01/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2372	2	2372	2	0.00
01/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2429	2	2429	2	0.00
01/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2315	2	2315	2	0.00
01/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	478	1	478	1	0.00
01/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	441	1	441	1	0.00
01/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	459	1	459	1	0.00
01/04/2019	R035 On 01-August-19			Bond Future	9.55	97.4892	9.5494	97.4892	0.00
01/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5839	5	5839	5	0.00
01/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5781	5	5781	5	0.00
01/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5723	5	5723	5	0.00
01/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	746	1	746	1	0.00
01/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	759	1	759	1	0.00
01/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	734	1	734	1	0.00
01/04/2019	R035 On 07-November-19			Bond Future	9.61	95.0142	9.6072	95.0142	0.00
01/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4472	4	4472	4	0.00
01/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4517	4	4517	4	0.00
01/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4563	4	4563	4	0.00
01/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2506	3	2506	3	0.00
01/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2451	3	2451	3	0.00
01/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2478	3	2478	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
01/04/2019	R186 On 02-May-19			Bond Future	8.50	114.3022	8.5037	114.3022	97,930.00
01/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3130	3	3130	3	0.00
01/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1317	1	1317	1	3,250.00
01/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3077	3	3077	3	0.00
01/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7068	6	7068	6	0.00
01/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8787	8	8787	8	0.00
01/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8200	8	8200	8	0.00
01/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4325	4	4325	4	3,250.00
01/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2456	2	2456	2	0.00
01/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3024	2	3024	2	0.00
01/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4601	4	4601	4	200.00
01/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1522	1	1522	1	200.00
01/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4051	3	4051	3	90.00
01/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1202	1	1202	1	90.00
01/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	794	1	794	1	7,000.00
01/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2971	2	2971	2	7,000.00
01/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8521	8	8521	8	0.00
01/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1969	2	1969	2	7,500.00
01/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3237	3	3237	3	0.00
01/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	64	0	64	0	3,250.00
01/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	142	0	142	0	4,100.00
01/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	233	0	233	0	0.00
01/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	84	0	84	0	7,500.00
01/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	816	1	816	1	0.00
01/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	516	1	516	1	0.00
01/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	15	0	15	0	0.00
01/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	368	1	368	1	4,150.00
01/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
01/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	28	0	28	0	0.00
01/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	1	0	1	0	7,000.00
01/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
01/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	75	0	75	0	0.00
01/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
01/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	21	0	21	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
01/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	456	1	456	1	0.00
01/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	79	0	79	0	0.00
01/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	71	0	71	0	0.00
01/04/2019	R186 On 01-August-19			Bond Future	8.55	111.1235	8.5511	111.1235	60.00
01/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	962	1	962	1	6,000.00
01/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3458	3	3458	3	6,000.00
01/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5649	5	5649	5	0.00
01/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1150	1	1150	1	19,142.00
01/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5747	5	5747	5	0.00
01/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8420	8	8420	8	0.00
01/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2095	2	2095	2	19,142.00
01/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4218	4	4218	4	0.00
01/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5697	5	5697	5	0.00
01/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	251	0	251	0	0.00
01/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	458	1	458	1	19,142.00
01/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2139	3	2139	3	0.00
01/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1243	2	1243	2	0.00
01/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	246	0	246	0	0.00
01/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	65	0	65	0	6,000.00
01/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	256	0	256	0	0.00
01/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	638	1	638	1	0.00
01/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2418	3	2418	3	0.00
01/04/2019	R186 On 07-November-19			Bond Future	8.59	113.4388	8.5880	113.4388	0.00
01/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3390	3	3390	3	0.00
01/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3427	3	3427	3	0.00
01/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3464	3	3464	3	0.00
01/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1434	2	1434	2	0.00
01/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1416	2	1416	2	0.00
01/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1451	2	1451	2	0.00
01/04/2019	R197 On 02-May-19			Bond Future	299.97	299.5201	299.9687	299.5201	2,350.00
01/04/2019	R197 On 01-August-19			Bond Future	298.05	297.5956	298.0526	297.5956	40.00
01/04/2019	R197 On 07-November-19			Bond Future	304.34	303.8707	304.3368	303.8707	0.00
01/04/2019	R202 On 02-May-19			Bond Future	232.69	232.6288	232.6929	232.6288	8,706.00
01/04/2019	R202 On 01-August-19			Bond Future	233.05	232.9889	233.0542	232.9889	0.00

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01/04/2019	R202 On 07-November-19			Bond Future	237.97	237.9015	237.9676	237.9015	0.00
01/04/2019	R207 On 02-May-19			Bond Future	6.60	102.6350	6.5961	102.6350	6,013.00
01/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	674	1	674	1	0.00
01/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	688	1	688	1	0.00
01/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	681	1	681	1	0.00
01/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 01-August-19			Bond Future	6.02	100.8978	6.0230	100.8978	50.00
01/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	567	1	567	1	0.00
01/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	572	1	572	1	0.00
01/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	576	1	576	1	0.00
01/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 07-November-19			Bond Future	3.30	103.0000	3.2954	103.0000	0.00
01/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
01/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	222	0	222	0	0.00
01/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	221	0	221	0	0.00
01/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	219	0	219	0	0.00
01/04/2019	R208 On 02-May-19			Bond Future	6.83	100.4025	6.8318	100.4025	15,592.00
01/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2055	2	2055	2	0.00
01/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2089	2	2089	2	0.00
01/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2072	2	2072	2	0.00
01/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
01/04/2019	R208 On 01-August-19			Bond Future	6.72	102.2651	6.7201	102.2651	0.00
01/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2203	2	2203	2	0.00
01/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2188	2	2188	2	0.00
01/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2174	2	2174	2	0.00
01/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	3	0	3	0	0.00

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01/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	3	0	3	0	0.00
01/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	3	0	3	0	0.00
01/04/2019	R208 On 07-November-19			Bond Future	6.49	100.9896	6.4900	100.9896	0.00
01/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	611	1	611	1	0.00
01/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	601	1	601	1	0.00
01/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	591	1	591	1	0.00
01/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	158	0	158	0	0.00
01/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	161	0	161	0	0.00
01/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	156	0	156	0	0.00
01/04/2019	R209 On 02-May-19			Bond Future	9.43	73.2353	9.4290	73.2353	101,914.00
01/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2092	2	2092	2	0.00
01/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6696	6	6696	6	0.00
01/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7896	7	7896	7	0.00
01/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2142	2	2142	2	0.00
01/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	729	0	729	0	760.00
01/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3489	3	3489	3	760.00
01/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	2043	2	2043	2	0.00
01/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	390	1	390	1	0.00
01/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1260	2	1260	2	0.00
01/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	8	0	8	0	11,560.00
01/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	2	0	2	0	760.00
01/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	118	0	118	0	0.00
01/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	374	1	374	1	0.00
01/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	359	1	359	1	0.00
01/04/2019	R209 On 01-August-19			Bond Future	9.48	74.5940	9.4804	74.5940	0.00
01/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4896	4	4896	4	0.00
01/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1421	1	1421	1	7,560.00
01/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4996	4	4996	4	0.00
01/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6479	6	6479	6	0.00
01/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3261	3	3261	3	7,560.00
01/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4946	4	4946	4	0.00
01/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	386	1	386	1	7,560.00
01/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2631	3	2631	3	0.00
01/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1187	1	1187	1	0.00

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01/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	637	1	637	1	0.00
01/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	648	1	648	1	0.00
01/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	626	1	626	1	0.00
01/04/2019	R209 On 07-November-19			Bond Future	9.53	72.9944	9.5286	72.9944	0.00
01/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3881	3	3881	3	0.00
01/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3960	3	3960	3	0.00
01/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3920	3	3920	3	0.00
01/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2108	2	2108	2	0.00
01/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2084	2	2084	2	0.00
01/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2132	2	2132	2	0.00
01/04/2019	R210 On 02-May-19			Bond Future	185.00	184.8783	185.0023	184.8783	1,628.00
01/04/2019	R210 On 01-August-19			Bond Future	188.48	188.3536	188.4797	188.3536	0.00
01/04/2019	R210 On 07-November-19			Bond Future	189.82	189.6869	189.8153	189.6869	0.00
01/04/2019	R212 On 02-May-19			Bond Future	156.96	156.7692	156.9589	156.7692	7,946.00
01/04/2019	R212 On 01-August-19			Bond Future	157.69	157.4961	157.6893	157.4961	0.00
01/04/2019	R212 On 07-November-19			Bond Future	161.01	160.8170	161.0140	160.8170	0.00
01/04/2019	R213 On 02-May-19			Bond Future	9.18	85.0453	9.1797	85.0453	28,756.00
01/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2267	2	2267	2	0.00
01/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2218	2	2218	2	0.00
01/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2168	2	2168	2	0.00
01/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	274	0	274	0	0.00
01/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	286	1	286	1	0.00
01/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	262	0	262	0	0.00
01/04/2019	R213 On 01-August-19			Bond Future	9.23	86.6231	9.2328	86.6231	0.00
01/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5017	4	5017	4	0.00
01/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5066	5	5066	5	0.00
01/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5115	5	5115	5	0.00
01/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	488	1	488	1	0.00
01/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	505	1	505	1	0.00
01/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	496	1	496	1	0.00
01/04/2019	R213 On 07-November-19			Bond Future	9.28	84.8735	9.2849	84.8735	0.00
01/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3685	3	3685	3	0.00
01/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3724	3	3724	3	0.00
01/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3762	3	3762	3	0.00

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01/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1850	2	1850	2	0.00
01/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1892	2	1892	2	0.00
01/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1871	2	1871	2	0.00
01/04/2019	R214 On 02-May-19			Bond Future	9.63	71.9856	9.6292	71.9856	21,077.00
01/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	2113	2	2113	2	0.00
01/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	2014	1	2014	1	0.00
01/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	2063	2	2063	2	0.00
01/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	481	1	481	1	0.00
01/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	463	1	463	1	0.00
01/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	499	1	499	1	0.00
01/04/2019	R214 On 01-August-19			Bond Future	9.68	73.3211	9.6815	73.3211	0.00
01/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4985	4	4985	4	0.00
01/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	5036	4	5036	4	0.00
01/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4934	4	4934	4	0.00
01/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	728	1	728	1	0.00
01/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	716	1	716	1	0.00
01/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	704	1	704	1	0.00
01/04/2019	R214 On 07-November-19			Bond Future	9.73	71.5485	9.7335	71.5485	0.00
01/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4105	4	4105	4	0.00
01/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	4065	4	4065	4	0.00
01/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4146	4	4146	4	0.00
01/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2276	3	2276	3	0.00
01/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2251	3	2251	3	0.00
01/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2226	3	2226	3	0.00
01/04/2019	R248 On 02-May-19			Bond Future	9.59	92.2106	9.5937	92.2106	103,381.00
01/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	3115	2	3115	2	0.00
01/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	3047	2	3047	2	0.00
01/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	3183	2	3183	2	0.00
01/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	437	1	437	1	0.00
01/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	402	1	402	1	0.00
01/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	419	1	419	1	0.00
01/04/2019	R248 On 01-August-19			Bond Future	9.64	93.9213	9.6446	93.9213	100.00
01/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6772	6	6772	6	0.00
01/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6705	6	6705	6	0.00

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01/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6639	6	6639	6	0.00
01/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	757	1	757	1	0.00
01/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	771	1	771	1	0.00
01/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	744	1	744	1	0.00
01/04/2019	R248 On 07-November-19			Bond Future	9.70	91.4355	9.6950	91.4355	0.00
01/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5461	5	5461	5	0.00
01/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5408	5	5408	5	0.00
01/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5355	5	5355	5	0.00
01/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2608	3	2608	3	0.00
01/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2639	3	2639	3	0.00
01/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2578	3	2578	3	0.00