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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
03/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	2025 On 02-May-19			Bond Future	134.11	133.7141	134.1126	133.7141	691.00
03/04/2019	2025 On 01-August-19			Bond Future	135.18	134.7706	135.1765	134.7706	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
03/04/2019	2025 On 07-November-19			Bond Future	138.03	137.6118	138.0256	137.6118	0.00
03/04/2019	2029 On 02-May-19			Bond Future	100.59	100.1442	100.5850	100.1442	3,020.00
03/04/2019	2029 On 01-August-19			Bond Future	102.48	102.0266	102.4758	102.0266	0.00
03/04/2019	2029 On 07-November-19			Bond Future	103.53	103.0699	103.5279	103.0699	0.00
03/04/2019	2030 On 02-May-19			Bond Future	9.09	94.8460	9.0946	94.8460	46,283.00
03/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2184	2	2184	2	0.00
03/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6759	7	6759	7	0.00
03/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2284	2	2284	2	0.00
03/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	423	0	423	0	3,000.00
03/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2234	2	2234	2	3,000.00
03/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	298	0	298	0	0.00
03/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	286	0	286	0	0.00
03/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1685	2	1685	2	0.00
03/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	4	0	4	0	3,000.00
03/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	311	0	311	0	0.00
03/04/2019	2030 On 01-August-19			Bond Future	9.15	92.6007	9.1549	92.6007	0.00
03/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2104	2	2104	2	5,400.00
03/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4053	4	4053	4	0.00
03/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	236	0	236	0	2,025.00
03/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4006	4	4006	4	0.00
03/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1868	2	1868	2	2,025.00
03/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5171	5	5171	5	0.00
03/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	641	1	641	1	5,400.00
03/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5121	5	5121	5	0.00
03/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2283	2	2283	2	4,800.00
03/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	837	1	837	1	4,800.00
03/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5072	5	5072	5	0.00
03/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	510	0	510	0	0.00
03/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3307	3	3307	3	0.00
03/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1561	2	1561	2	0.00
03/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	528	1	528	1	0.00
03/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	772	1	772	1	4,800.00
03/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1898	2	1898	2	0.00
03/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3767	4	3767	4	0.00

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03/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	519	0	519	0	0.00
03/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1695	2	1695	2	0.00
03/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	759	1	759	1	5,400.00
03/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5502	5	5502	5	0.00
03/04/2019	2030 On 07-November-19			Bond Future	9.20	94.5300	9.2040	94.5300	0.00
03/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3673	4	3673	4	0.00
03/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3711	4	3711	4	0.00
03/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3635	4	3635	4	0.00
03/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	2008	2	2008	2	0.00
03/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1986	2	1986	2	0.00
03/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1963	2	1963	2	0.00
03/04/2019	2032 On 02-May-19			Bond Future	9.32	93.0195	9.3239	93.0195	42,003.00
03/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2341	2	2341	2	0.00
03/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2449	3	2449	3	0.00
03/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2395	3	2395	3	0.00
03/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	368	0	368	0	0.00
03/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	340	0	340	0	0.00
03/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	354	0	354	0	0.00
03/04/2019	2032 On 01-August-19			Bond Future	9.38	94.7452	9.3826	94.7452	0.00
03/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5525	6	5525	6	0.00
03/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5472	6	5472	6	0.00
03/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5419	5	5419	5	0.00
03/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	718	1	718	1	0.00
03/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	696	1	696	1	0.00
03/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	707	1	707	1	0.00
03/04/2019	2032 On 07-November-19			Bond Future	9.44	92.5559	9.4376	92.5559	0.00
03/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4080	4	4080	4	0.00
03/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4039	4	4039	4	0.00
03/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3998	4	3998	4	0.00
03/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2217	2	2217	2	0.00
03/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2242	2	2242	2	0.00
03/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2192	2	2192	2	0.00
03/04/2019	2033 On 02-May-19			Bond Future	102.29	102.0880	102.2936	102.0880	6,090.00
03/04/2019	2033 On 01-August-19			Bond Future	104.22	104.0071	104.2164	104.0071	0.00

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03/04/2019	2033 On 07-November-19			Bond Future	105.23	105.0160	105.2291	105.0160	0.00
03/04/2019	2037 On 02-May-19			Bond Future	9.60	93.0430	9.6003	93.0430	51,935.00
03/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2142	2	2142	2	0.00
03/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2197	2	2197	2	0.00
03/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2088	2	2088	2	0.00
03/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	618	1	618	1	0.00
03/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	596	1	596	1	0.00
03/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	575	1	575	1	0.00
03/04/2019	2037 On 01-August-19			Bond Future	9.66	90.5139	9.6633	90.5139	0.00
03/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5529	6	5529	6	0.00
03/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5644	6	5644	6	0.00
03/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5587	6	5587	6	0.00
03/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	855	1	855	1	0.00
03/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	842	1	842	1	0.00
03/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	869	1	869	1	0.00
03/04/2019	2037 On 07-November-19			Bond Future	9.72	92.3997	9.7177	92.3997	0.00
03/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4425	4	4425	4	0.00
03/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4515	4	4515	4	0.00
03/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4470	4	4470	4	0.00
03/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2645	3	2645	3	0.00
03/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2616	2	2616	2	0.00
03/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2674	3	2674	3	0.00
03/04/2019	2038 On 02-May-19			Bond Future	121.22	120.9361	121.2154	120.9361	11,059.00
03/04/2019	2038 On 01-August-19			Bond Future	121.85	121.5702	121.8548	121.5702	0.00
03/04/2019	2038 On 07-November-19			Bond Future	124.42	124.1332	124.4229	124.1332	0.00
03/04/2019	2040 On 02-May-19			Bond Future	9.69	96.2194	9.6853	96.2194	25,028.00
03/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2362	2	2362	2	0.00
03/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4356	4	4356	4	1,150.00
03/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2303	2	2303	2	0.00
03/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	908	1	908	1	1,150.00
03/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2244	2	2244	2	0.00
03/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4002	4	4002	4	0.00
03/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1099	1	1099	1	0.00
03/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	205	0	205	0	880.00

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03/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1398	1	1398	1	880.00
03/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	599	1	599	1	0.00
03/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	623	1	623	1	0.00
03/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	165	0	165	0	0.00
03/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	576	1	576	1	0.00
03/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1632	2	1632	2	0.00
03/04/2019	2040 On 01-August-19			Bond Future	9.75	93.4989	9.7482	93.4989	0.00
03/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5878	6	5878	6	0.00
03/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5939	6	5939	6	0.00
03/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6000	6	6000	6	0.00
03/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	961	1	961	1	0.00
03/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	991	1	991	1	0.00
03/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	976	1	976	1	0.00
03/04/2019	2040 On 07-November-19			Bond Future	9.80	95.4470	9.8029	95.4470	0.00
03/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4774	5	4774	5	0.00
03/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4824	5	4824	5	0.00
03/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4874	5	4874	5	0.00
03/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2872	3	2872	3	0.00
03/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2932	3	2932	3	0.00
03/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2902	3	2902	3	0.00
03/04/2019	2044 On 02-May-19			Bond Future	9.67	93.7351	9.6742	93.7351	37,709.00
03/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2482	3	2482	3	0.00
03/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2544	3	2544	3	0.00
03/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2606	3	2606	3	0.00
03/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	538	1	538	1	0.00
03/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	516	1	516	1	0.00
03/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	559	1	559	1	0.00
03/04/2019	2044 On 01-August-19			Bond Future	9.73	91.0937	9.7334	91.0937	0.00
03/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6280	6	6280	6	0.00
03/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7167	7	7167	7	0.00
03/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3250	3	3250	3	100.00
03/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6343	6	6343	6	0.00
03/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1236	1	1236	1	100.00
03/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6218	6	6218	6	0.00

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03/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	950	1	950	1	0.00
03/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4531	4	4531	4	0.00
03/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	750	1	750	1	100.00
03/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	920	1	920	1	0.00
03/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2176	2	2176	2	0.00
03/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	935	1	935	1	0.00
03/04/2019	2044 On 07-November-19			Bond Future	9.78	92.9916	9.7848	92.9916	0.00
03/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5129	5	5129	5	0.00
03/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5181	5	5181	5	0.00
03/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5078	5	5078	5	0.00
03/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2875	3	2875	3	0.00
03/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2845	3	2845	3	0.00
03/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2815	3	2815	3	0.00
03/04/2019	2046 On 02-May-19			Bond Future	113.28	113.1894	113.2833	113.1894	12,523.00
03/04/2019	2046 On 01-August-19			Bond Future	115.41	115.3170	115.4127	115.3170	0.00
03/04/2019	2046 On 07-November-19			Bond Future	116.10	116.0077	116.1048	116.0077	0.00
03/04/2019	2050 On 02-May-19			Bond Future	118.27	117.6926	118.2736	117.6926	10,717.00
03/04/2019	2050 On 01-August-19			Bond Future	118.68	118.0874	118.6793	118.0874	0.00
03/04/2019	2050 On 07-November-19			Bond Future	121.18	120.5768	121.1806	120.5768	0.00
03/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	AL37 On 02-May-19			Index Future	633.10	633.4200	633.1030	633.4200	0.00
03/04/2019	AL37 On 01-August-19			Index Future	644.85	645.1710	644.8480	645.1710	0.00
03/04/2019	AL37 On 07-November-19			Index Future	658.27	658.6030	658.2720	658.6030	0.00
03/04/2019	AL7T On 02-May-19			Index Future	734.46	735.5590	734.4610	735.5590	0.00
03/04/2019	AL7T On 01-August-19			Index Future	748.09	749.2040	748.0860	749.2040	0.00
03/04/2019	AL7T On 07-November-19			Index Future	763.66	764.8030	763.6600	764.8030	0.00
03/04/2019	ALBI On 02-May-19			Index Future	665.68	666.4290	665.6790	666.4290	898.00
03/04/2019	ALBI On 01-August-19			Index Future	678.03	678.7920	678.0280	678.7920	38.00
03/04/2019	ALBI On 07-November-19			Index Future	692.14	692.9240	692.1430	692.9240	0.00
03/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2019	ES33 On 02-May-19			Bond Future	10.78	77.5209	10.7771	77.5209	350.00
03/04/2019	ES33 On 01-August-19			Bond Future	10.88	78.9590	10.8790	78.9590	0.00
03/04/2019	ES33 On 07-November-19			Bond Future	10.98	76.8076	10.9847	76.8076	0.00
03/04/2019	ES42 On 02-May-19			Bond Future	11.04	79.2052	11.0429	79.2052	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2019	ES42 On 01-August-19			Bond Future	11.14	80.6746	11.1430	80.6746	0.00
03/04/2019	ES42 On 07-November-19			Bond Future	11.25	78.0887	11.2470	78.0887	0.00
03/04/2019	GOVI On 02-May-19			GOVI	659.37	660.1380	659.3670	660.1380	448.00
03/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	114870	12	114870	12	0.00
03/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	114970	12	114970	12	0.00
03/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	115070	12	115070	12	0.00
03/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 01-August-19			GOVI	671.60	672.3850	671.5980	672.3850	2.00
03/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	329080	34	329080	34	0.00
03/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	329180	34	329180	34	0.00
03/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	329280	34	329280	34	0.00
03/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 07-November-19			GOVI	685.58	686.3840	685.5800	686.3840	0.00
03/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	126800	13	126800	13	0.00
03/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	126700	13	126700	13	0.00
03/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	126600	13	126600	13	0.00
03/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2019	IGOV On 02-May-19			Index Future	255.53	254.9750	255.5260	254.9750	723.00
03/04/2019	IGOV On 01-August-19			Index Future	260.33	259.7680	260.3300	259.7680	5.00
03/04/2019	IGOV On 07-November-19			Index Future	265.82	265.2430	265.8160	265.2430	0.00
03/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
03/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
03/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
03/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
03/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7800	102.7800	102.7800	0.00
03/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.73	98.7300	98.7300	98.7300	0.00
03/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.26	102.2500	102.2600	102.2500	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
03/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.19	99.1800	99.1900	99.1800	0.00
03/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.93	95.9000	95.9300	95.9000	0.00
03/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.03	95.0300	95.0300	95.0300	0.00
03/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.10	94.1000	94.1000	94.1000	0.00
03/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.13	94.1300	94.1300	94.1300	0.00
03/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.22	96.2100	96.2200	96.2100	51.00
03/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.25	96.2300	96.2500	96.2300	0.00
03/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.33	97.3100	97.3300	97.3100	0.00
03/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.17	101.1500	101.1700	101.1500	0.00
03/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.33	102.3100	102.3300	102.3100	0.00
03/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.58	95.5600	95.5800	95.5600	0.00
03/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.57	101.5400	101.5700	101.5400	0.00
03/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.96	96.9300	96.9600	96.9300	0.00
03/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.99	92.9700	92.9900	92.9700	0.00
03/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.91	89.8900	89.9100	89.8900	0.00
03/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.58	88.5600	88.5800	88.5600	0.00
03/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.72	90.7000	90.7200	90.7000	0.00
03/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.52	94.4900	94.5200	94.4900	0.00
03/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.05	93.0100	93.0500	93.0100	0.00
03/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.12	95.0700	95.1200	95.0700	0.00
03/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.61	100.5500	100.6100	100.5500	0.00
03/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.95	100.8800	100.9500	100.8800	0.00
03/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.37	94.2900	94.3700	94.2900	0.00
03/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.63	101.5400	101.6300	101.5400	0.00
03/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.10	95.0200	95.1000	95.0200	0.00
03/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/04/2019	R023 On 02-May-19			Bond Future	7.67	101.7084	7.6696	101.7084	66,073.00
03/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2541	3	2541	3	0.00
03/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2510	3	2510	3	0.00
03/04/2019	R023 On 02-May-19	8.44	Call	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
03/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	4	0	4	0	0.00
03/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	4	0	4	0	0.00
03/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	3	0	3	0	0.00
03/04/2019	R023 On 01-August-19			Bond Future	7.68	103.5952	7.6774	103.5952	0.00
03/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3809	4	3809	4	0.00
03/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3865	4	3865	4	0.00
03/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3837	4	3837	4	0.00
03/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	44	0	44	0	0.00
03/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	43	0	43	0	0.00
03/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	46	0	46	0	0.00
03/04/2019	R023 On 07-November-19			Bond Future	7.67	101.8181	7.6666	101.8181	0.00
03/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1533	2	1533	2	0.00
03/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1553	2	1553	2	0.00
03/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1573	2	1573	2	0.00
03/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	621	1	621	1	0.00
03/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	629	1	629	1	0.00
03/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	637	1	637	1	0.00
03/04/2019	R035 On 02-May-19			Bond Future	9.51	96.5075	9.5140	96.5075	80,653.00
03/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2249	2	2249	2	0.00
03/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2305	2	2305	2	0.00
03/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2193	2	2193	2	0.00
03/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	533	0	533	0	0.00
03/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	493	0	493	0	0.00
03/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	513	0	513	0	0.00
03/04/2019	R035 On 01-August-19			Bond Future	9.57	98.2978	9.5728	98.2978	0.00
03/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5773	6	5773	6	0.00
03/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5716	6	5716	6	0.00
03/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5658	6	5658	6	0.00
03/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	861	1	861	1	0.00
03/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	874	1	874	1	0.00
03/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	847	1	847	1	0.00
03/04/2019	R035 On 07-November-19			Bond Future	9.63	95.8393	9.6315	95.8393	0.00
03/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4456	4	4456	4	0.00
03/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4502	4	4502	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4548	4	4548	4	0.00
03/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2675	3	2675	3	0.00
03/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2620	2	2620	2	0.00
03/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2648	3	2648	3	0.00
03/04/2019	R186 On 02-May-19			Bond Future	8.54	114.9088	8.5369	114.9088	100,108.00
03/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2954	3	2954	3	0.00
03/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1188	1	1188	1	3,250.00
03/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2901	3	2901	3	0.00
03/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6872	7	6872	7	0.00
03/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8590	9	8590	9	0.00
03/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2849	3	2849	3	0.00
03/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4410	5	4410	5	200.00
03/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8004	8	8004	8	0.00
03/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4136	4	4136	4	3,250.00
03/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2291	2	2291	2	0.00
03/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1384	1	1384	1	200.00
03/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3864	4	3864	4	90.00
03/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1078	1	1078	1	90.00
03/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	695	1	695	1	7,000.00
03/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2797	3	2797	3	7,000.00
03/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8324	8	8324	8	0.00
03/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1815	2	1815	2	7,500.00
03/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3059	3	3059	3	0.00
03/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	82	0	82	0	3,250.00
03/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	174	0	174	0	4,000.00
03/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	276	0	276	0	0.00
03/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	106	0	106	0	7,500.00
03/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	913	1	913	1	0.00
03/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	589	1	589	1	0.00
03/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	21	0	21	0	0.00
03/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	426	0	426	0	4,150.00
03/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	37	0	37	0	0.00
03/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	1	0	1	0	7,000.00
03/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
03/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	96	0	96	0	0.00
03/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
03/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	28	0	28	0	0.00
03/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	523	0	523	0	4,100.00
03/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	101	0	101	0	0.00
03/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	91	0	91	0	0.00
03/04/2019	R186 On 01-August-19			Bond Future	8.59	111.7412	8.5859	111.7412	110.00
03/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3354	3	3354	3	6,000.00
03/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	920	1	920	1	6,000.00
03/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5501	6	5501	6	0.00
03/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1097	1	1097	1	19,142.00
03/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5594	6	5594	6	0.00
03/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8223	8	8223	8	0.00
03/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2009	2	2009	2	19,142.00
03/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4100	4	4100	4	0.00
03/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5548	6	5548	6	0.00
03/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	301	0	301	0	0.00
03/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	540	0	540	0	19,142.00
03/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2286	2	2286	2	0.00
03/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1357	1	1357	1	0.00
03/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	294	0	294	0	0.00
03/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	69	0	69	0	6,000.00
03/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	308	0	308	0	0.00
03/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	733	1	733	1	0.00
03/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2576	2	2576	2	0.00
03/04/2019	R186 On 07-November-19			Bond Future	8.62	114.0690	8.6248	114.0690	0.00
03/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3392	3	3392	3	0.00
03/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3428	3	3428	3	0.00
03/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3465	3	3465	3	0.00
03/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1640	1	1640	1	0.00
03/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1622	1	1622	1	0.00
03/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1658	1	1658	1	0.00
03/04/2019	R197 On 02-May-19			Bond Future	302.38	300.6630	302.3814	300.6630	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2019	R197 On 01-August-19			Bond Future	300.51	298.7599	300.5105	298.7599	40.00
03/04/2019	R197 On 07-November-19			Bond Future	306.84	305.0585	306.8443	305.0585	0.00
03/04/2019	R202 On 02-May-19			Bond Future	232.95	232.7570	232.9494	232.7570	8,706.00
03/04/2019	R202 On 01-August-19			Bond Future	233.32	233.1195	233.3154	233.1195	0.00
03/04/2019	R202 On 07-November-19			Bond Future	238.23	238.0340	238.2326	238.0340	0.00
03/04/2019	R207 On 02-May-19			Bond Future	6.65	102.6317	6.6513	102.6317	6,013.00
03/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	638	1	638	1	0.00
03/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	651	1	651	1	0.00
03/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	644	1	644	1	0.00
03/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 01-August-19			Bond Future	6.11	100.8944	6.1093	100.8944	50.00
03/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	529	1	529	1	0.00
03/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	534	1	534	1	0.00
03/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	538	1	538	1	0.00
03/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 07-November-19			Bond Future	3.51	102.9962	3.5141	102.9962	0.00
03/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	262	0	262	0	0.00
03/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	260	0	260	0	0.00
03/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	258	0	258	0	0.00
03/04/2019	R208 On 02-May-19			Bond Future	6.85	100.5009	6.8507	100.5009	15,592.00
03/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2021	2	2021	2	0.00
03/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2056	2	2056	2	0.00
03/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2039	2	2039	2	0.00
03/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
03/04/2019	R208 On 01-August-19			Bond Future	6.74	102.3653	6.7421	102.3653	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
03/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2168	2	2168	2	0.00
03/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2153	2	2153	2	0.00
03/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2139	2	2139	2	0.00
03/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	2	0	2	0	0.00
03/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	2	0	2	0	0.00
03/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	2	0	2	0	0.00
03/04/2019	R208 On 07-November-19			Bond Future	6.52	101.0916	6.5171	101.0916	0.00
03/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	586	1	586	1	0.00
03/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	576	1	576	1	0.00
03/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	566	1	566	1	0.00
03/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	169	0	169	0	0.00
03/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	171	0	171	0	0.00
03/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	166	0	166	0	0.00
03/04/2019	R209 On 02-May-19			Bond Future	9.46	73.9478	9.4620	73.9478	101,914.00
03/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1935	2	1935	2	0.00
03/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6478	7	6478	7	0.00
03/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7676	8	7676	8	0.00
03/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1983	2	1983	2	0.00
03/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	653	1	653	1	760.00
03/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3301	3	3301	3	760.00
03/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1888	2	1888	2	0.00
03/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	455	0	455	0	0.00
03/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1405	1	1405	1	0.00
03/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	10	0	10	0	11,560.00
03/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	2	0	2	0	760.00
03/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	150	0	150	0	0.00
03/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	438	0	438	0	0.00
03/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	421	0	421	0	0.00
03/04/2019	R209 On 01-August-19			Bond Future	9.51	75.3197	9.5144	75.3197	0.00
03/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4787	5	4787	5	0.00
03/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1399	1	1399	1	7,560.00
03/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4885	5	4885	5	0.00
03/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6339	6	6339	6	0.00
03/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3173	3	3173	3	7,560.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4836	5	4836	5	0.00
03/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	470	0	470	0	7,560.00
03/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2833	3	2833	3	0.00
03/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1323	1	1323	1	0.00
03/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	751	1	751	1	0.00
03/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	763	1	763	1	0.00
03/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	740	1	740	1	0.00
03/04/2019	R209 On 07-November-19			Bond Future	9.56	73.7349	9.5637	73.7349	0.00
03/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3832	4	3832	4	0.00
03/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3911	4	3911	4	0.00
03/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3872	4	3872	4	0.00
03/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2289	2	2289	2	0.00
03/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2266	2	2266	2	0.00
03/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2313	2	2313	2	0.00
03/04/2019	R210 On 02-May-19			Bond Future	185.72	185.0529	185.7177	185.0529	1,628.00
03/04/2019	R210 On 01-August-19			Bond Future	189.21	188.5315	189.2086	188.5315	0.00
03/04/2019	R210 On 07-November-19			Bond Future	190.56	189.8677	190.5583	189.8677	0.00
03/04/2019	R212 On 02-May-19			Bond Future	157.72	157.3383	157.7167	157.3383	7,946.00
03/04/2019	R212 On 01-August-19			Bond Future	158.46	158.0758	158.4613	158.0758	0.00
03/04/2019	R212 On 07-November-19			Bond Future	161.80	161.4084	161.8012	161.4084	0.00
03/04/2019	R213 On 02-May-19			Bond Future	9.21	85.6931	9.2126	85.6931	28,756.00
03/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2104	2	2104	2	0.00
03/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2056	2	2056	2	0.00
03/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2008	2	2008	2	0.00
03/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	321	0	321	0	0.00
03/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	335	0	335	0	0.00
03/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	308	0	308	0	0.00
03/04/2019	R213 On 01-August-19			Bond Future	9.27	87.2828	9.2669	87.2828	0.00
03/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4897	5	4897	5	0.00
03/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4945	5	4945	5	0.00
03/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4994	5	4994	5	0.00
03/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	579	0	579	0	0.00
03/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	599	1	599	1	0.00
03/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	589	1	589	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
03/04/2019	R213 On 07-November-19			Bond Future	9.32	85.5468	9.3204	85.5468	0.00
03/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3658	4	3658	4	0.00
03/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3696	4	3696	4	0.00
03/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3735	4	3735	4	0.00
03/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	2040	2	2040	2	0.00
03/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	2083	2	2083	2	0.00
03/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	2062	2	2062	2	0.00
03/04/2019	R214 On 02-May-19			Bond Future	9.66	72.6910	9.6571	72.6910	21,077.00
03/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1952	2	1952	2	0.00
03/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1856	2	1856	2	0.00
03/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1904	2	1904	2	0.00
03/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	516	1	516	1	0.00
03/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	497	0	497	0	0.00
03/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	535	1	535	1	0.00
03/04/2019	R214 On 01-August-19			Bond Future	9.71	74.0395	9.7102	74.0395	0.00
03/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4909	5	4909	5	0.00
03/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4959	5	4959	5	0.00
03/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4859	5	4859	5	0.00
03/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	851	1	851	1	0.00
03/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	838	1	838	1	0.00
03/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	825	1	825	1	0.00
03/04/2019	R214 On 07-November-19			Bond Future	9.76	72.2815	9.7632	72.2815	0.00
03/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4070	4	4070	4	0.00
03/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	4029	4	4029	4	0.00
03/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4111	4	4111	4	0.00
03/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2443	2	2443	2	0.00
03/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2419	2	2419	2	0.00
03/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2394	2	2394	2	0.00
03/04/2019	R248 On 02-May-19			Bond Future	9.63	93.2123	9.6268	93.2123	103,341.00
03/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2909	3	2909	3	0.00
03/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2843	3	2843	3	0.00
03/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2976	3	2976	3	0.00
03/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	531	0	531	0	0.00
03/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	492	0	492	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
03/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	511	0	511	0	0.00
03/04/2019	R248 On 01-August-19			Bond Future	9.68	94.9415	9.6786	94.9415	100.00
03/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6624	7	6624	7	0.00
03/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6559	7	6559	7	0.00
03/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6495	6	6495	6	0.00
03/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	914	1	914	1	0.00
03/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	929	1	929	1	0.00
03/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	900	1	900	1	0.00
03/04/2019	R248 On 07-November-19			Bond Future	9.73	92.4765	9.7302	92.4765	0.00
03/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5394	5	5394	5	0.00
03/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5340	5	5340	5	0.00
03/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5287	5	5287	5	0.00
03/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2851	3	2851	3	0.00
03/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2881	3	2881	3	0.00
03/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2820	3	2820	3	0.00