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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
05/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	2025 On 02-May-19			Bond Future	133.65	133.6698	133.6462	133.6698	691.00
05/04/2019	2025 On 01-August-19			Bond Future	134.72	134.7465	134.7225	134.7465	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
05/04/2019	2025 On 07-November-19			Bond Future	137.56	137.5862	137.5614	137.5862	0.00
05/04/2019	2029 On 02-May-19			Bond Future	99.88	100.0742	99.8784	100.0742	3,020.00
05/04/2019	2029 On 01-August-19			Bond Future	101.76	101.9552	101.7558	101.9552	0.00
05/04/2019	2029 On 07-November-19			Bond Future	102.81	103.0124	102.8085	103.0124	0.00
05/04/2019	2030 On 02-May-19			Bond Future	9.07	94.6358	9.0680	94.6358	46,283.00
05/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2296	2	2296	2	0.00
05/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6929	7	6929	7	0.00
05/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2400	2	2400	2	0.00
05/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	448	0	448	0	3,000.00
05/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2348	2	2348	2	3,000.00
05/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	241	0	241	0	0.00
05/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	230	0	230	0	0.00
05/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1538	2	1538	2	0.00
05/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	2	0	2	0	3,000.00
05/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	252	0	252	0	0.00
05/04/2019	2030 On 01-August-19			Bond Future	9.13	92.3864	9.1272	92.3864	0.00
05/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	250	0	250	0	2,025.00
05/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2185	2	2185	2	5,400.00
05/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4173	4	4173	4	0.00
05/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4125	4	4125	4	0.00
05/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1942	2	1942	2	2,025.00
05/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5305	5	5305	5	0.00
05/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	673	1	673	1	5,400.00
05/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5255	5	5255	5	0.00
05/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2368	2	2368	2	4,800.00
05/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	877	1	877	1	4,800.00
05/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5204	5	5204	5	0.00
05/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	469	1	469	1	0.00
05/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3173	3	3173	3	0.00
05/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1472	2	1472	2	0.00
05/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	486	1	486	1	0.00
05/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	717	1	717	1	4,800.00
05/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1798	2	1798	2	0.00
05/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3625	4	3625	4	0.00

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05/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	477	1	477	1	0.00
05/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	704	1	704	1	5,400.00
05/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1601	2	1601	2	0.00
05/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5341	6	5341	6	0.00
05/04/2019	2030 On 07-November-19			Bond Future	9.18	94.3104	9.1753	94.3104	0.00
05/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3771	4	3771	4	0.00
05/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3809	4	3809	4	0.00
05/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3732	4	3732	4	0.00
05/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1927	2	1927	2	0.00
05/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1905	2	1905	2	0.00
05/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1883	2	1883	2	0.00
05/04/2019	2032 On 02-May-19			Bond Future	9.30	92.7901	9.2974	92.7901	42,003.00
05/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2459	2	2459	2	0.00
05/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2570	2	2570	2	0.00
05/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2515	2	2515	2	0.00
05/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	300	0	300	0	0.00
05/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	276	0	276	0	0.00
05/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	288	0	288	0	0.00
05/04/2019	2032 On 01-August-19			Bond Future	9.36	94.5114	9.3551	94.5114	0.00
05/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5664	5	5664	5	0.00
05/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5610	5	5610	5	0.00
05/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5557	5	5557	5	0.00
05/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	666	1	666	1	0.00
05/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	645	1	645	1	0.00
05/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	656	1	656	1	0.00
05/04/2019	2032 On 07-November-19			Bond Future	9.41	92.3166	9.4092	92.3166	0.00
05/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4186	4	4186	4	0.00
05/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4145	4	4145	4	0.00
05/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4103	4	4103	4	0.00
05/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2129	2	2129	2	0.00
05/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2154	2	2154	2	0.00
05/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2105	2	2105	2	0.00
05/04/2019	2033 On 02-May-19			Bond Future	101.58	101.8349	101.5757	101.8349	6,090.00
05/04/2019	2033 On 01-August-19			Bond Future	103.48	103.7491	103.4849	103.7491	0.00

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05/04/2019	2033 On 07-November-19			Bond Future	104.50	104.7690	104.4991	104.7690	0.00
05/04/2019	2037 On 02-May-19			Bond Future	9.56	92.8670	9.5636	92.8670	51,935.00
05/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2314	2	2314	2	0.00
05/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2372	2	2372	2	0.00
05/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2256	2	2256	2	0.00
05/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	498	1	498	1	0.00
05/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	479	1	479	1	0.00
05/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	460	1	460	1	0.00
05/04/2019	2037 On 01-August-19			Bond Future	9.63	90.3345	9.6253	90.3345	0.00
05/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5744	5	5744	5	0.00
05/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5861	6	5861	6	0.00
05/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5803	6	5803	6	0.00
05/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	777	1	777	1	0.00
05/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	764	1	764	1	0.00
05/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	790	1	790	1	0.00
05/04/2019	2037 On 07-November-19			Bond Future	9.68	92.2159	9.6786	92.2159	0.00
05/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4590	4	4590	4	0.00
05/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4683	4	4683	4	0.00
05/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4636	4	4636	4	0.00
05/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2512	3	2512	3	0.00
05/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2484	3	2484	3	0.00
05/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2540	3	2540	3	0.00
05/04/2019	2038 On 02-May-19			Bond Future	120.79	120.8157	120.7949	120.8157	11,111.00
05/04/2019	2038 On 01-August-19			Bond Future	121.45	121.4714	121.4503	121.4714	0.00
05/04/2019	2038 On 07-November-19			Bond Future	124.01	124.0314	124.0096	124.0314	0.00
05/04/2019	2040 On 02-May-19			Bond Future	9.64	96.2434	9.6435	96.2434	25,028.00
05/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2586	2	2586	2	0.00
05/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4659	4	4659	4	1,150.00
05/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2524	2	2524	2	0.00
05/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	1019	1	1019	1	1,150.00
05/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2462	2	2462	2	0.00
05/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4296	4	4296	4	0.00
05/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1229	1	1229	1	0.00
05/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	145	0	145	0	880.00

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05/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1174	1	1174	1	880.00
05/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	467	1	467	1	0.00
05/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	487	1	487	1	0.00
05/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	447	1	447	1	0.00
05/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1390	2	1390	2	0.00
05/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	115	0	115	0	0.00
05/04/2019	2040 On 01-August-19			Bond Future	9.71	93.5232	9.7051	93.5232	0.00
05/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	6141	6	6141	6	0.00
05/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6203	6	6203	6	0.00
05/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6265	6	6265	6	0.00
05/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	865	1	865	1	0.00
05/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	894	1	894	1	0.00
05/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	879	1	879	1	0.00
05/04/2019	2040 On 07-November-19			Bond Future	9.76	95.4711	9.7585	95.4711	0.00
05/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4979	5	4979	5	0.00
05/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	5030	5	5030	5	0.00
05/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	5081	5	5081	5	0.00
05/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2712	3	2712	3	0.00
05/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2769	3	2769	3	0.00
05/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2740	3	2740	3	0.00
05/04/2019	2044 On 02-May-19			Bond Future	9.65	93.5833	9.6476	93.5833	37,709.00
05/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2616	2	2616	2	0.00
05/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2680	2	2680	2	0.00
05/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2745	3	2745	3	0.00
05/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	443	1	443	1	0.00
05/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	425	1	425	1	0.00
05/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	463	1	463	1	0.00
05/04/2019	2044 On 01-August-19			Bond Future	9.71	90.9389	9.7060	90.9389	0.00
05/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6448	6	6448	6	0.00
05/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7345	7	7345	7	0.00
05/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3365	3	3365	3	100.00
05/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6512	6	6512	6	0.00
05/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1293	1	1293	1	100.00
05/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6385	6	6385	6	0.00

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05/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	882	1	882	1	0.00
05/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4353	5	4353	5	0.00
05/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	694	1	694	1	100.00
05/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	854	1	854	1	0.00
05/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2057	2	2057	2	0.00
05/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	868	1	868	1	0.00
05/04/2019	2044 On 07-November-19			Bond Future	9.76	92.8329	9.7566	92.8329	0.00
05/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5260	5	5260	5	0.00
05/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5312	5	5312	5	0.00
05/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5208	5	5208	5	0.00
05/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2765	3	2765	3	0.00
05/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2736	3	2736	3	0.00
05/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2707	3	2707	3	0.00
05/04/2019	2046 On 02-May-19			Bond Future	112.05	112.2783	112.0499	112.2783	12,523.00
05/04/2019	2046 On 01-August-19			Bond Future	114.16	114.3888	114.1559	114.3888	0.00
05/04/2019	2046 On 07-November-19			Bond Future	114.85	115.0845	114.8466	115.0845	0.00
05/04/2019	2050 On 02-May-19			Bond Future	117.14	117.8840	117.1438	117.8840	10,717.00
05/04/2019	2050 On 01-August-19			Bond Future	117.55	118.3084	117.5544	118.3084	0.00
05/04/2019	2050 On 07-November-19			Bond Future	120.03	120.8018	120.0315	120.8018	0.00
05/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	AL37 On 02-May-19			Index Future	633.90	633.0840	633.9030	633.0840	0.00
05/04/2019	AL37 On 01-August-19			Index Future	645.66	644.8280	645.6620	644.8280	0.00
05/04/2019	AL37 On 07-November-19			Index Future	659.10	658.2510	659.1010	658.2510	0.00
05/04/2019	AL7T On 02-May-19			Index Future	735.75	734.1430	735.7450	734.1430	0.00
05/04/2019	AL7T On 01-August-19			Index Future	749.39	747.7620	749.3930	747.7620	0.00
05/04/2019	AL7T On 07-November-19			Index Future	764.99	763.3280	764.9910	763.3280	0.00
05/04/2019	ALBI On 02-May-19			Index Future	667.15	665.2330	667.1530	665.2330	898.00
05/04/2019	ALBI On 01-August-19			Index Future	679.53	677.5730	679.5290	677.5730	38.00
05/04/2019	ALBI On 07-November-19			Index Future	693.67	691.6780	693.6730	691.6780	0.00
05/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2019	ES33 On 02-May-19			Bond Future	10.74	77.3368	10.7395	77.3368	350.00
05/04/2019	ES33 On 01-August-19			Bond Future	10.84	78.7714	10.8401	78.7714	0.00
05/04/2019	ES33 On 07-November-19			Bond Future	10.94	76.6155	10.9443	76.6155	0.00
05/04/2019	ES42 On 02-May-19			Bond Future	11.01	79.1340	11.0102	79.1340	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
05/04/2019	ES42 On 01-August-19			Bond Future	11.11	80.6020	11.1092	80.6020	0.00
05/04/2019	ES42 On 07-November-19			Bond Future	11.21	78.0139	11.2120	78.0139	0.00
05/04/2019	GOVI On 02-May-19			GOVI	660.89	658.9000	660.8860	658.9000	448.00
05/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	130060	11	130060	11	0.00
05/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	130160	11	130160	11	0.00
05/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	130260	11	130260	11	0.00
05/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 01-August-19			GOVI	673.15	671.1230	673.1460	671.1230	2.00
05/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	344560	32	344560	32	0.00
05/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	344660	32	344660	32	0.00
05/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	344760	32	344760	32	0.00
05/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 07-November-19			GOVI	687.16	685.0930	687.1570	685.0930	0.00
05/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	142570	12	142570	12	0.00
05/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	142470	12	142470	12	0.00
05/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	142370	12	142370	12	0.00
05/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2019	IGOV On 02-May-19			Index Future	255.05	255.3530	255.0520	255.3530	723.00
05/04/2019	IGOV On 01-August-19			Index Future	259.85	260.1530	259.8460	260.1530	201.00
05/04/2019	IGOV On 07-November-19			Index Future	265.32	265.6340	265.3210	265.6340	0.00
05/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
05/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
05/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
05/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
05/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7800	102.7800	102.7800	0.00
05/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7400	98.7400	98.7400	0.00
05/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.27	102.2700	102.2700	102.2700	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
05/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.20	99.2000	99.2000	99.2000	0.00
05/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.94	95.9400	95.9400	95.9400	0.00
05/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.05	95.0500	95.0500	95.0500	0.00
05/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.12	94.1200	94.1200	94.1200	0.00
05/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.16	94.1600	94.1600	94.1600	0.00
05/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.24	96.2400	96.2400	96.2400	51.00
05/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.27	96.2800	96.2700	96.2800	0.00
05/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.34	97.3600	97.3400	97.3600	0.00
05/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.17	101.1900	101.1700	101.1900	0.00
05/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.32	102.3500	102.3200	102.3500	0.00
05/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.56	95.5900	95.5600	95.5900	0.00
05/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.55	101.5800	101.5500	101.5800	0.00
05/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.94	96.9700	96.9400	96.9700	0.00
05/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.98	92.9900	92.9800	92.9900	0.00
05/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.89	89.9100	89.8900	89.9100	0.00
05/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.56	88.5800	88.5600	88.5800	0.00
05/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.69	90.7200	90.6900	90.7200	0.00
05/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.48	94.5300	94.4800	94.5300	0.00
05/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.00	93.0500	93.0000	93.0500	0.00
05/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.07	95.1100	95.0700	95.1100	0.00
05/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.56	100.5900	100.5600	100.5900	0.00
05/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.91	100.9200	100.9100	100.9200	0.00
05/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.33	94.3400	94.3300	94.3400	0.00
05/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.59	101.5900	101.5900	101.5900	0.00
05/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.05	95.0700	95.0500	95.0700	0.00
05/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/04/2019	R023 On 02-May-19			Bond Future	7.63	101.6773	7.6335	101.6773	66,073.00
05/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2658	3	2658	3	0.00
05/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2626	3	2626	3	0.00
05/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2595	2	2595	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R023 On 01-August-19			Bond Future	7.64	103.5634	7.6384	103.5634	0.00
05/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3922	4	3922	4	0.00
05/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3978	4	3978	4	0.00
05/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3950	4	3950	4	0.00
05/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	37	0	37	0	0.00
05/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	36	0	36	0	0.00
05/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	39	0	39	0	0.00
05/04/2019	R023 On 07-November-19			Bond Future	7.62	101.7848	7.6241	101.7848	0.00
05/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1608	2	1608	2	0.00
05/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1629	2	1629	2	0.00
05/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1649	2	1649	2	0.00
05/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	575	1	575	1	0.00
05/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	583	1	583	1	0.00
05/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	590	1	590	1	0.00
05/04/2019	R035 On 02-May-19			Bond Future	9.48	96.3315	9.4824	96.3315	80,557.00
05/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2398	2	2398	2	0.00
05/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2456	2	2456	2	0.00
05/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2340	2	2340	2	0.00
05/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	433	1	433	1	0.00
05/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	398	1	398	1	0.00
05/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	415	1	415	1	0.00
05/04/2019	R035 On 01-August-19			Bond Future	9.54	98.1185	9.5401	98.1185	0.00
05/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5956	6	5956	6	0.00
05/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5897	6	5897	6	0.00
05/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5839	6	5839	6	0.00
05/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	791	1	791	1	0.00
05/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	804	1	804	1	0.00
05/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	779	1	779	1	0.00
05/04/2019	R035 On 07-November-19			Bond Future	9.60	95.6554	9.5978	95.6554	0.00
05/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4595	4	4595	4	0.00
05/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4642	4	4642	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
05/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4689	4	4689	4	0.00
05/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2558	3	2558	3	0.00
05/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2505	3	2505	3	0.00
05/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2531	3	2531	3	0.00
05/04/2019	R186 On 02-May-19			Bond Future	8.51	114.7426	8.5053	114.7426	99,788.00
05/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3114	3	3114	3	0.00
05/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1283	1	1283	1	3,250.00
05/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3061	3	3061	3	0.00
05/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7058	7	7058	7	0.00
05/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8777	9	8777	9	0.00
05/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8190	8	8190	8	0.00
05/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4313	4	4313	4	3,250.00
05/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2435	2	2435	2	0.00
05/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3008	3	3008	3	0.00
05/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4589	4	4589	4	200.00
05/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1942	2	1942	2	7,500.00
05/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3221	3	3221	3	0.00
05/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1490	1	1490	1	200.00
05/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4038	4	4038	4	90.00
05/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1166	1	1166	1	90.00
05/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	757	1	757	1	7,000.00
05/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2955	3	2955	3	7,000.00
05/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8511	8	8511	8	0.00
05/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	216	0	216	0	0.00
05/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	77	0	77	0	7,500.00
05/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	788	1	788	1	0.00
05/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	490	1	490	1	0.00
05/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	13	0	13	0	0.00
05/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	345	0	345	0	4,150.00
05/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	58	0	58	0	3,250.00
05/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	131	0	131	0	4,000.00
05/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
05/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	24	0	24	0	0.00
05/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
05/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	69	0	69	0	0.00
05/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
05/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	18	0	18	0	0.00
05/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	431	1	431	1	4,100.00
05/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	73	0	73	0	0.00
05/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	65	0	65	0	0.00
05/04/2019	R186 On 01-August-19			Bond Future	8.55	111.5720	8.5528	111.5720	110.00
05/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3482	3	3482	3	6,000.00
05/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5660	5	5660	5	0.00
05/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	975	1	975	1	6,000.00
05/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1160	1	1160	1	0.00
05/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5754	6	5754	6	0.00
05/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8404	8	8404	8	0.00
05/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2106	2	2106	2	0.00
05/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4241	4	4241	4	0.00
05/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5707	6	5707	6	0.00
05/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	270	0	270	0	0.00
05/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	491	1	491	1	0.00
05/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2159	2	2159	2	0.00
05/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1264	1	1264	1	0.00
05/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	264	0	264	0	0.00
05/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	60	0	60	0	6,000.00
05/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	672	1	672	1	0.00
05/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	277	0	277	0	0.00
05/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2441	3	2441	3	0.00
05/04/2019	R186 On 07-November-19			Bond Future	8.59	113.8952	8.5900	113.8952	0.00
05/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3503	3	3503	3	0.00
05/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3540	3	3540	3	0.00
05/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3577	3	3577	3	0.00
05/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1558	2	1558	2	0.00
05/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1541	2	1541	2	0.00
05/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1575	2	1575	2	0.00
05/04/2019	R197 On 02-May-19			Bond Future	301.33	301.3811	301.3264	301.3811	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2019	R197 On 01-August-19			Bond Future	299.54	299.5956	299.5398	299.5956	40.00
05/04/2019	R197 On 07-November-19			Bond Future	305.85	305.9096	305.8520	305.9096	0.00
05/04/2019	R202 On 02-May-19			Bond Future	232.14	232.1811	232.1411	232.1811	8,706.00
05/04/2019	R202 On 01-August-19			Bond Future	232.55	232.5880	232.5471	232.5880	0.00
05/04/2019	R202 On 07-November-19			Bond Future	237.45	237.4894	237.4474	237.4894	0.00
05/04/2019	R207 On 02-May-19			Bond Future	6.66	102.6251	6.6562	102.6251	6,013.00
05/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	634	1	634	1	0.00
05/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	647	1	647	1	0.00
05/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	641	1	641	1	0.00
05/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 01-August-19			Bond Future	6.12	100.8876	6.1171	100.8876	50.00
05/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	526	1	526	1	0.00
05/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	530	1	530	1	0.00
05/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	535	1	535	1	0.00
05/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 07-November-19			Bond Future	3.54	102.9885	3.5356	102.9885	0.00
05/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
05/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	266	0	266	0	0.00
05/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	264	0	264	0	0.00
05/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	262	0	262	0	0.00
05/04/2019	R208 On 02-May-19			Bond Future	6.85	100.4862	6.8471	100.4862	15,592.00
05/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2028	2	2028	2	0.00
05/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2062	2	2062	2	0.00
05/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2045	2	2045	2	0.00
05/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
05/04/2019	R208 On 01-August-19			Bond Future	6.74	102.3502	6.7380	102.3502	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
05/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2174	2	2174	2	0.00
05/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2160	2	2160	2	0.00
05/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2145	2	2145	2	0.00
05/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	2	0	2	0	0.00
05/04/2019	R208 On 07-November-19			Bond Future	6.51	101.0753	6.5125	101.0753	0.00
05/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	589	1	589	1	0.00
05/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	579	1	579	1	0.00
05/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	568	1	568	1	0.00
05/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	165	0	165	0	0.00
05/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	168	0	168	0	0.00
05/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	163	0	163	0	0.00
05/04/2019	R209 On 02-May-19			Bond Future	9.43	73.7278	9.4255	73.7278	101,914.00
05/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2088	2	2088	2	0.00
05/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6718	6	6718	6	0.00
05/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7918	8	7918	8	0.00
05/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2138	2	2138	2	0.00
05/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3503	3	3503	3	760.00
05/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	2039	2	2039	2	0.00
05/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	718	1	718	1	760.00
05/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	362	0	362	0	0.00
05/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1226	1	1226	1	0.00
05/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	6	0	6	0	11,560.00
05/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	1	0	1	0	760.00
05/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	108	0	108	0	0.00
05/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	347	0	347	0	0.00
05/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	333	0	333	0	0.00
05/04/2019	R209 On 01-August-19			Bond Future	9.48	75.0955	9.4768	75.0955	0.00
05/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4968	5	4968	5	0.00
05/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1484	1	1484	1	7,560.00
05/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	5067	5	5067	5	0.00
05/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6541	6	6541	6	0.00
05/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3320	3	3320	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
05/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	5018	5	5018	5	0.00
05/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	424	0	424	0	7,560.00
05/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2670	3	2670	3	0.00
05/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1222	1	1222	1	0.00
05/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	685	1	685	1	0.00
05/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	696	1	696	1	0.00
05/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	674	1	674	1	0.00
05/04/2019	R209 On 07-November-19			Bond Future	9.53	73.5055	9.5250	73.5055	0.00
05/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3972	4	3972	4	0.00
05/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	4053	4	4053	4	0.00
05/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	4012	4	4012	4	0.00
05/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2177	2	2177	2	0.00
05/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2154	2	2154	2	0.00
05/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2200	2	2200	2	0.00
05/04/2019	R210 On 02-May-19			Bond Future	185.07	185.1046	185.0723	185.1046	1,628.00
05/04/2019	R210 On 01-August-19			Bond Future	188.55	188.5841	188.5511	188.5841	0.00
05/04/2019	R210 On 07-November-19			Bond Future	189.92	189.9585	189.9246	189.9585	0.00
05/04/2019	R212 On 02-May-19			Bond Future	157.29	157.2789	157.2920	157.2789	8,946.00
05/04/2019	R212 On 01-August-19			Bond Future	158.06	158.0475	158.0608	158.0475	0.00
05/04/2019	R212 On 07-November-19			Bond Future	161.39	161.3783	161.3917	161.3783	0.00
05/04/2019	R213 On 02-May-19			Bond Future	9.19	85.4841	9.1861	85.4841	28,756.00
05/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2213	2	2213	2	0.00
05/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2163	2	2163	2	0.00
05/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2114	2	2114	2	0.00
05/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	261	0	261	0	0.00
05/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	273	0	273	0	0.00
05/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	249	0	249	0	0.00
05/04/2019	R213 On 01-August-19			Bond Future	9.24	87.0700	9.2395	87.0700	0.00
05/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5023	5	5023	5	0.00
05/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5072	5	5072	5	0.00
05/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5121	5	5121	5	0.00
05/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	536	1	536	1	0.00
05/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	554	1	554	1	0.00
05/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	545	1	545	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
05/04/2019	R213 On 07-November-19			Bond Future	9.29	85.3288	9.2920	85.3288	0.00
05/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3751	4	3751	4	0.00
05/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3790	4	3790	4	0.00
05/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3829	4	3829	4	0.00
05/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1961	2	1961	2	0.00
05/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	2002	2	2002	2	0.00
05/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1982	2	1982	2	0.00
05/04/2019	R214 On 02-May-19			Bond Future	9.63	72.6025	9.6257	72.6025	21,077.00
05/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	2080	2	2080	2	0.00
05/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1980	2	1980	2	0.00
05/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	2030	2	2030	2	0.00
05/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	423	1	423	1	0.00
05/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	406	0	406	0	0.00
05/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	440	1	440	1	0.00
05/04/2019	R214 On 01-August-19			Bond Future	9.68	73.9493	9.6779	73.9493	0.00
05/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	5067	5	5067	5	0.00
05/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	5117	5	5117	5	0.00
05/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	5016	5	5016	5	0.00
05/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	785	1	785	1	0.00
05/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	773	1	773	1	0.00
05/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	761	1	761	1	0.00
05/04/2019	R214 On 07-November-19			Bond Future	9.73	72.1889	9.7299	72.1889	0.00
05/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4194	4	4194	4	0.00
05/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	4153	4	4153	4	0.00
05/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4236	4	4236	4	0.00
05/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2340	2	2340	2	0.00
05/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2315	2	2315	2	0.00
05/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2292	2	2292	2	0.00
05/04/2019	R248 On 02-May-19			Bond Future	9.60	92.9613	9.6004	92.9613	103,341.00
05/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	3056	3	3056	3	0.00
05/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2987	3	2987	3	0.00
05/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	3124	3	3124	3	0.00
05/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	438	1	438	1	0.00
05/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	403	1	403	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
05/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	420	1	420	1	0.00
05/04/2019	R248 On 01-August-19			Bond Future	9.65	94.6859	9.6514	94.6859	100.00
05/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6800	7	6800	7	0.00
05/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6735	6	6735	6	0.00
05/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6669	6	6669	6	0.00
05/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	848	1	848	1	0.00
05/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	862	1	862	1	0.00
05/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	834	1	834	1	0.00
05/04/2019	R248 On 07-November-19			Bond Future	9.70	92.2148	9.7022	92.2148	0.00
05/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5531	5	5531	5	0.00
05/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5477	5	5477	5	0.00
05/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5423	5	5423	5	0.00
05/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2740	3	2740	3	0.00
05/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2770	3	2770	3	0.00
05/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2711	3	2711	3	0.00