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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
11/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	2025 On 02-May-19			Bond Future	133.53	133.5889	133.5299	133.5889	685.00
11/04/2019	2025 On 01-August-19			Bond Future	134.60	134.6608	134.6002	134.6608	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
11/04/2019	2025 On 07-November-19			Bond Future	137.42	137.4864	137.4244	137.4864	0.00
11/04/2019	2029 On 02-May-19			Bond Future	99.68	99.6944	99.6775	99.6944	3,020.00
11/04/2019	2029 On 01-August-19			Bond Future	101.55	101.5658	101.5483	101.5658	0.00
11/04/2019	2029 On 07-November-19			Bond Future	102.59	102.6056	102.5875	102.6056	0.00
11/04/2019	2030 On 02-May-19			Bond Future	9.05	95.2400	9.0500	95.2400	43,707.00
11/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2318	3	2318	3	0.00
11/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	7043	7	7043	7	0.00
11/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2427	3	2427	3	0.00
11/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	386	0	386	0	3,000.00
11/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2372	3	2372	3	3,000.00
11/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	149	0	149	0	0.00
11/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	141	0	141	0	0.00
11/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1361	1	1361	1	0.00
11/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
11/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	158	0	158	0	0.00
11/04/2019	2030 On 01-August-19			Bond Future	9.11	92.9994	9.1090	92.9994	0.00
11/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2242	2	2242	2	5,400.00
11/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4275	4	4275	4	0.00
11/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	260	0	260	0	2,025.00
11/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4227	4	4227	4	0.00
11/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	713	1	713	1	5,400.00
11/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5363	6	5363	6	0.00
11/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1993	2	1993	2	2,025.00
11/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5414	6	5414	6	0.00
11/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2430	3	2430	3	0.00
11/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5312	6	5312	6	0.00
11/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	919	1	919	1	0.00
11/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	462	0	462	0	0.00
11/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3099	3	3099	3	0.00
11/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1418	1	1418	1	0.00
11/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	479	0	479	0	0.00
11/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	703	1	703	1	4,800.00
11/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1734	2	1734	2	0.00
11/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3549	3	3549	3	0.00

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11/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	470	0	470	0	0.00
11/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1542	1	1542	1	0.00
11/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	691	1	691	1	5,400.00
11/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5237	5	5237	5	0.00
11/04/2019	2030 On 07-November-19			Bond Future	9.16	94.9277	9.1577	94.9277	0.00
11/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3699	4	3699	4	0.00
11/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3739	4	3739	4	0.00
11/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3660	4	3660	4	0.00
11/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1746	2	1746	2	0.00
11/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1724	2	1724	2	0.00
11/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1703	2	1703	2	0.00
11/04/2019	2032 On 02-May-19			Bond Future	9.28	93.4478	9.2794	93.4478	42,003.00
11/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2476	3	2476	3	0.00
11/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2593	3	2593	3	0.00
11/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2535	3	2535	3	0.00
11/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	192	0	192	0	0.00
11/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	173	0	173	0	0.00
11/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	182	0	182	0	0.00
11/04/2019	2032 On 01-August-19			Bond Future	9.34	95.1789	9.3369	95.1789	0.00
11/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5713	6	5713	6	0.00
11/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5659	6	5659	6	0.00
11/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5605	6	5605	6	0.00
11/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	588	1	588	1	0.00
11/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	569	1	569	1	0.00
11/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	578	1	578	1	0.00
11/04/2019	2032 On 07-November-19			Bond Future	9.39	92.9894	9.3916	92.9894	0.00
11/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4104	4	4104	4	0.00
11/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4062	4	4062	4	0.00
11/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4019	4	4019	4	0.00
11/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1927	2	1927	2	0.00
11/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	1950	2	1950	2	0.00
11/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1903	2	1903	2	0.00
11/04/2019	2033 On 02-May-19			Bond Future	101.58	101.4794	101.5826	101.4794	6,090.00
11/04/2019	2033 On 01-August-19			Bond Future	103.49	103.3843	103.4892	103.3843	0.00

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11/04/2019	2033 On 07-November-19			Bond Future	104.49	104.3873	104.4942	104.3873	0.00
11/04/2019	2037 On 02-May-19			Bond Future	9.56	93.6076	9.5604	93.6076	51,935.00
11/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2215	3	2215	3	0.00
11/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2275	3	2275	3	0.00
11/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2156	2	2156	2	0.00
11/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	372	0	372	0	0.00
11/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	355	0	355	0	0.00
11/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	339	0	339	0	0.00
11/04/2019	2037 On 01-August-19			Bond Future	9.62	91.0865	9.6224	91.0865	0.00
11/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5781	6	5781	6	0.00
11/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5897	6	5897	6	0.00
11/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5839	6	5839	6	0.00
11/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	790	1	790	1	0.00
11/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	777	1	777	1	0.00
11/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	803	1	803	1	0.00
11/04/2019	2037 On 07-November-19			Bond Future	9.68	92.9752	9.6766	92.9752	0.00
11/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4418	5	4418	5	0.00
11/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4512	5	4512	5	0.00
11/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4465	5	4465	5	0.00
11/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2325	2	2325	2	0.00
11/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2297	2	2297	2	0.00
11/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2352	2	2352	2	0.00
11/04/2019	2038 On 02-May-19			Bond Future	120.31	120.3263	120.3062	120.3263	11,111.00
11/04/2019	2038 On 01-August-19			Bond Future	120.95	120.9698	120.9489	120.9698	0.00
11/04/2019	2038 On 07-November-19			Bond Future	123.49	123.5082	123.4866	123.5082	0.00
11/04/2019	2040 On 02-May-19			Bond Future	9.64	97.0416	9.6403	97.0416	23,633.00
11/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2490	3	2490	3	0.00
11/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4634	5	4634	5	1,150.00
11/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2425	3	2425	3	0.00
11/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	883	1	883	1	1,150.00
11/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2361	3	2361	3	0.00
11/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4261	5	4261	5	0.00
11/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1093	1	1093	1	0.00
11/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	83	0	83	0	880.00

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11/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1010	1	1010	1	880.00
11/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	341	0	341	0	0.00
11/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	358	0	358	0	0.00
11/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	62	0	62	0	0.00
11/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	324	0	324	0	0.00
11/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1226	1	1226	1	0.00
11/04/2019	2040 On 01-August-19			Bond Future	9.70	94.3339	9.7021	94.3339	0.00
11/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	6090	6	6090	6	0.00
11/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6153	6	6153	6	0.00
11/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6216	7	6216	7	0.00
11/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	791	1	791	1	0.00
11/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	818	1	818	1	0.00
11/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	804	1	804	1	0.00
11/04/2019	2040 On 07-November-19			Bond Future	9.76	96.2899	9.7564	96.2899	0.00
11/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4791	5	4791	5	0.00
11/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4842	5	4842	5	0.00
11/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4893	5	4893	5	0.00
11/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2507	2	2507	2	0.00
11/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2564	2	2564	2	0.00
11/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2535	2	2535	2	0.00
11/04/2019	2044 On 02-May-19			Bond Future	9.66	94.1799	9.6596	94.1799	38,044.00
11/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2416	3	2416	3	0.00
11/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2482	3	2482	3	0.00
11/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2548	3	2548	3	0.00
11/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	349	0	349	0	0.00
11/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	332	0	332	0	0.00
11/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	367	0	367	0	0.00
11/04/2019	2044 On 01-August-19			Bond Future	9.72	91.5443	9.7187	91.5443	0.00
11/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6296	7	6296	7	0.00
11/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7195	8	7195	8	0.00
11/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3218	3	3218	3	100.00
11/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6360	7	6360	7	0.00
11/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1187	1	1187	1	100.00
11/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6233	7	6233	7	0.00

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11/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	839	1	839	1	0.00
11/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4356	4	4356	4	0.00
11/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	653	1	653	1	100.00
11/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	811	1	811	1	0.00
11/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2019	2	2019	2	0.00
11/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	825	1	825	1	0.00
11/04/2019	2044 On 07-November-19			Bond Future	9.77	93.4425	9.7707	93.4425	0.00
11/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4990	5	4990	5	0.00
11/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5042	5	5042	5	0.00
11/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4938	5	4938	5	0.00
11/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2615	2	2615	2	0.00
11/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2586	2	2586	2	0.00
11/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2557	2	2557	2	0.00
11/04/2019	2046 On 02-May-19			Bond Future	112.03	112.0497	112.0311	112.0497	12,523.00
11/04/2019	2046 On 01-August-19			Bond Future	114.13	114.1532	114.1337	114.1532	0.00
11/04/2019	2046 On 07-November-19			Bond Future	114.81	114.8336	114.8136	114.8336	0.00
11/04/2019	2050 On 02-May-19			Bond Future	117.02	117.0351	117.0158	117.0351	10,717.00
11/04/2019	2050 On 01-August-19			Bond Future	117.42	117.4407	117.4209	117.4407	0.00
11/04/2019	2050 On 07-November-19			Bond Future	119.88	119.9052	119.8845	119.9052	0.00
11/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	AL37 On 02-May-19			Index Future	634.10	635.0100	634.0960	635.0100	0.00
11/04/2019	AL37 On 01-August-19			Index Future	645.84	646.7740	645.8410	646.7740	0.00
11/04/2019	AL37 On 07-November-19			Index Future	659.23	660.1780	659.2250	660.1780	0.00
11/04/2019	AL7T On 02-May-19			Index Future	736.52	738.0880	736.5220	738.0880	0.00
11/04/2019	AL7T On 01-August-19			Index Future	750.16	751.7610	750.1640	751.7610	0.00
11/04/2019	AL7T On 07-November-19			Index Future	765.71	767.3410	765.7100	767.3410	0.00
11/04/2019	ALBI On 02-May-19			Index Future	667.43	669.3790	667.4330	669.3790	898.00
11/04/2019	ALBI On 01-August-19			Index Future	679.80	681.7790	679.7950	681.7790	74.00
11/04/2019	ALBI On 07-November-19			Index Future	693.88	695.9090	693.8820	695.9090	0.00
11/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2019	ES33 On 02-May-19			Bond Future	10.73	77.9122	10.7340	77.9122	350.00
11/04/2019	ES33 On 01-August-19			Bond Future	10.83	79.3555	10.8347	79.3555	0.00
11/04/2019	ES33 On 07-November-19			Bond Future	10.94	77.2047	10.9400	77.2047	0.00
11/04/2019	ES42 On 02-May-19			Bond Future	11.00	79.7659	11.0037	79.7659	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
11/04/2019	ES42 On 01-August-19			Bond Future	11.10	81.2436	11.1028	81.2436	0.00
11/04/2019	ES42 On 07-November-19			Bond Future	11.21	78.6614	11.2064	78.6614	0.00
11/04/2019	GOVI On 02-May-19			GOVI	661.13	663.1230	661.1250	663.1230	449.00
11/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	132450	15	132450	15	0.00
11/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	132550	15	132550	15	0.00
11/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	132650	15	132650	15	0.00
11/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 01-August-19			GOVI	673.37	675.4080	673.3700	675.4080	2.00
11/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	346800	37	346800	37	0.00
11/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	346900	37	346900	37	0.00
11/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	347000	37	347000	37	0.00
11/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 07-November-19			GOVI	687.33	689.4050	687.3250	689.4050	0.00
11/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	144250	17	144250	17	0.00
11/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	144150	16	144150	16	0.00
11/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	144050	16	144050	16	0.00
11/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2019	IGOV On 02-May-19			Index Future	254.75	254.7610	254.7470	254.7610	723.00
11/04/2019	IGOV On 01-August-19			Index Future	259.53	259.5440	259.5280	259.5440	299.00
11/04/2019	IGOV On 07-November-19			Index Future	264.97	264.9890	264.9730	264.9890	0.00
11/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
11/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8600	99.8700	99.8600	0.00
11/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
11/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
11/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7800	102.7900	102.7800	0.00
11/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7400	98.7500	98.7400	0.00
11/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.28	102.2700	102.2800	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
11/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.21	99.2000	99.2100	99.2000	0.00
11/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.96	95.9400	95.9600	95.9400	0.00
11/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.08	95.0500	95.0800	95.0500	0.00
11/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.15	94.1200	94.1500	94.1200	0.00
11/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.18	94.1500	94.1800	94.1500	0.00
11/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.26	96.2300	96.2600	96.2300	51.00
11/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.29	96.2600	96.2900	96.2600	0.00
11/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.37	97.3200	97.3700	97.3200	0.00
11/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.20	101.1500	101.2000	101.1500	0.00
11/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.36	102.3000	102.3600	102.3000	0.00
11/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.61	95.5300	95.6100	95.5300	0.00
11/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.60	101.5100	101.6000	101.5100	0.00
11/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.99	96.9000	96.9900	96.9000	0.00
11/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.04	92.9300	93.0400	92.9300	0.00
11/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.96	89.8400	89.9600	89.8400	0.00
11/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.64	88.5100	88.6400	88.5100	0.00
11/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.78	90.6500	90.7800	90.6500	0.00
11/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.59	94.4500	94.5900	94.4500	0.00
11/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.12	92.9700	93.1200	92.9700	0.00
11/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.19	95.0400	95.1900	95.0400	0.00
11/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.67	100.5200	100.6700	100.5200	0.00
11/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.01	100.8700	101.0100	100.8700	0.00
11/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.43	94.2800	94.4300	94.2800	0.00
11/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.69	101.5400	101.6900	101.5400	0.00
11/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.17	95.0100	95.1700	95.0100	0.00
11/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/04/2019	R023 On 02-May-19			Bond Future	7.63	101.9547	7.6301	101.9547	62,579.00
11/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2668	3	2668	3	0.00
11/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2637	3	2637	3	0.00
11/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2605	3	2605	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
11/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	1	0	1	0	0.00
11/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	2	0	2	0	0.00
11/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	1	0	1	0	0.00
11/04/2019	R023 On 01-August-19			Bond Future	7.64	103.8435	7.6356	103.8435	0.00
11/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3923	4	3923	4	0.00
11/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3980	4	3980	4	0.00
11/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3951	4	3951	4	0.00
11/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	30	0	30	0	0.00
11/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	29	0	29	0	0.00
11/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	31	0	31	0	0.00
11/04/2019	R023 On 07-November-19			Bond Future	7.62	102.0615	7.6243	102.0615	0.00
11/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1650	2	1650	2	0.00
11/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1671	2	1671	2	0.00
11/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1692	2	1692	2	0.00
11/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	618	1	618	1	0.00
11/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	625	1	625	1	0.00
11/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	633	1	633	1	0.00
11/04/2019	R035 On 02-May-19			Bond Future	9.47	97.0634	9.4744	97.0634	73,894.00
11/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2338	3	2338	3	0.00
11/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2399	3	2399	3	0.00
11/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2278	3	2278	3	0.00
11/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	309	0	309	0	0.00
11/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	279	0	279	0	0.00
11/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	294	0	294	0	0.00
11/04/2019	R035 On 01-August-19			Bond Future	9.53	98.8615	9.5323	98.8615	0.00
11/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5942	6	5942	6	0.00
11/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5883	6	5883	6	0.00
11/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5824	6	5824	6	0.00
11/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	716	1	716	1	0.00
11/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	729	1	729	1	0.00
11/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	704	1	704	1	0.00
11/04/2019	R035 On 07-November-19			Bond Future	9.59	96.4052	9.5908	96.4052	0.00
11/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4444	5	4444	5	0.00
11/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4491	5	4491	5	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
11/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4539	5	4539	5	0.00
11/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2354	2	2354	2	0.00
11/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2302	2	2302	2	0.00
11/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2328	2	2328	2	0.00
11/04/2019	R186 On 02-May-19			Bond Future	8.49	115.2329	8.4882	115.2329	97,288.00
11/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3181	3	3181	3	0.00
11/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1266	1	1266	1	3,250.00
11/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3126	3	3126	3	0.00
11/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7159	7	7159	7	0.00
11/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8878	9	8878	9	0.00
11/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8291	8	8291	8	0.00
11/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4402	5	4402	5	3,250.00
11/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2478	3	2478	3	0.00
11/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3071	3	3071	3	0.00
11/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4681	5	4681	5	200.00
11/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	3016	3	3016	3	7,000.00
11/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8612	9	8612	9	0.00
11/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1962	2	1962	2	7,500.00
11/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3291	3	3291	3	0.00
11/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1485	2	1485	2	200.00
11/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4123	4	4123	4	90.00
11/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1143	1	1143	1	90.00
11/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	712	1	712	1	7,000.00
11/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	38	0	38	0	7,500.00
11/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	643	1	643	1	0.00
11/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	366	0	366	0	0.00
11/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	4	0	4	0	0.00
11/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	240	0	240	0	0.00
11/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	27	0	27	0	3,250.00
11/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	73	0	73	0	4,000.00
11/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	135	0	135	0	0.00
11/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
11/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	9	0	9	0	0.00
11/04/2019	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
11/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
11/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	33	0	33	0	0.00
11/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
11/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	6	0	6	0	0.00
11/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	314	0	314	0	4,100.00
11/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	35	0	35	0	0.00
11/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	31	0	31	0	0.00
11/04/2019	R186 On 01-August-19			Bond Future	8.54	112.0686	8.5355	112.0686	1,056.00
11/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	961	1	961	1	6,000.00
11/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3513	4	3513	4	6,000.00
11/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5718	6	5718	6	0.00
11/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1149	1	1149	1	0.00
11/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5814	6	5814	6	0.00
11/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8491	9	8491	9	0.00
11/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2111	2	2111	2	0.00
11/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4283	4	4283	4	0.00
11/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5766	6	5766	6	0.00
11/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	230	0	230	0	0.00
11/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	433	0	433	0	0.00
11/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2048	2	2048	2	0.00
11/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1170	1	1170	1	4,150.00
11/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	224	0	224	0	0.00
11/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	46	0	46	0	6,000.00
11/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	236	0	236	0	0.00
11/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	602	1	602	1	0.00
11/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2327	2	2327	2	0.00
11/04/2019	R186 On 07-November-19			Bond Future	8.57	114.3920	8.5736	114.3920	0.00
11/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3442	4	3442	4	0.00
11/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3480	4	3480	4	0.00
11/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3518	4	3518	4	0.00
11/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1406	1	1406	1	0.00
11/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1390	1	1390	1	0.00
11/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1423	1	1423	1	0.00
11/04/2019	R197 On 02-May-19			Bond Future	300.97	300.9660	300.9735	300.9660	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
11/04/2019	R197 On 01-August-19			Bond Future	299.17	299.1657	299.1724	299.1657	40.00
11/04/2019	R197 On 07-November-19			Bond Future	305.45	305.4433	305.4496	305.4433	0.00
11/04/2019	R202 On 02-May-19			Bond Future	231.88	231.9217	231.8828	231.9217	8,717.00
11/04/2019	R202 On 01-August-19			Bond Future	232.28	232.3184	232.2779	232.3184	0.00
11/04/2019	R202 On 07-November-19			Bond Future	237.15	237.1930	237.1513	237.1930	0.00
11/04/2019	R207 On 02-May-19			Bond Future	6.66	102.6248	6.6563	102.6248	6,013.00
11/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	634	1	634	1	0.00
11/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	647	1	647	1	0.00
11/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	641	1	641	1	0.00
11/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 01-August-19			Bond Future	6.12	100.8847	6.1239	100.8847	50.00
11/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	523	1	523	1	0.00
11/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	527	1	527	1	0.00
11/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	532	1	532	1	0.00
11/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 07-November-19			Bond Future	3.60	102.9763	3.6038	102.9763	0.00
11/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
11/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	278	0	278	0	0.00
11/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	276	0	276	0	0.00
11/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	274	0	274	0	0.00
11/04/2019	R208 On 02-May-19			Bond Future	6.84	100.5326	6.8361	100.5326	15,592.00
11/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2047	2	2047	2	0.00
11/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2081	2	2081	2	0.00
11/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2064	2	2064	2	0.00
11/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
11/04/2019	R208 On 01-August-19			Bond Future	6.73	102.3950	6.7270	102.3950	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
11/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2191	2	2191	2	0.00
11/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2176	2	2176	2	0.00
11/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2161	2	2161	2	0.00
11/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
11/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
11/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
11/04/2019	R208 On 07-November-19			Bond Future	6.51	101.1118	6.5063	101.1118	0.00
11/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	588	1	588	1	0.00
11/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	578	1	578	1	0.00
11/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	567	1	567	1	0.00
11/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	156	0	156	0	0.00
11/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	158	0	158	0	0.00
11/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	154	0	154	0	0.00
11/04/2019	R209 On 02-May-19			Bond Future	9.42	74.3525	9.4229	74.3525	100,389.00
11/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2011	2	2011	2	0.00
11/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6731	7	6731	7	0.00
11/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7934	8	7934	8	0.00
11/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2063	2	2063	2	0.00
11/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	610	1	610	1	760.00
11/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3473	4	3473	4	760.00
11/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1959	2	1959	2	0.00
11/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	265	0	265	0	0.00
11/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1101	1	1101	1	0.00
11/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	2	0	2	0	11,560.00
11/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
11/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	61	0	61	0	0.00
11/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	252	0	252	0	0.00
11/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	240	0	240	0	0.00
11/04/2019	R209 On 01-August-19			Bond Future	9.47	75.7300	9.4745	75.7300	0.00
11/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4927	5	4927	5	0.00
11/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1425	2	1425	2	7,560.00
11/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	5027	5	5027	5	0.00
11/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3267	3	3267	3	7,560.00
11/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4977	5	4977	5	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
11/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6513	7	6513	7	0.00
11/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	380	0	380	0	7,560.00
11/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2596	2	2596	2	0.00
11/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1153	1	1153	1	0.00
11/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	629	1	629	1	0.00
11/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	639	1	639	1	0.00
11/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	618	1	618	1	0.00
11/04/2019	R209 On 07-November-19			Bond Future	9.52	74.1463	9.5237	74.1463	0.00
11/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3823	4	3823	4	0.00
11/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3904	4	3904	4	0.00
11/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3863	4	3863	4	0.00
11/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2019	2	2019	2	0.00
11/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	1997	2	1997	2	0.00
11/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2042	2	2042	2	0.00
11/04/2019	R210 On 02-May-19			Bond Future	184.86	184.8951	184.8634	184.8951	1,628.00
11/04/2019	R210 On 01-August-19			Bond Future	188.33	188.3660	188.3331	188.3660	0.00
11/04/2019	R210 On 07-November-19			Bond Future	189.69	189.7189	189.6850	189.7189	0.00
11/04/2019	R212 On 02-May-19			Bond Future	157.21	157.1549	157.2100	157.1549	8,946.00
11/04/2019	R212 On 01-August-19			Bond Future	157.97	157.9173	157.9729	157.9173	0.00
11/04/2019	R212 On 07-November-19			Bond Future	161.29	161.2310	161.2875	161.2310	0.00
11/04/2019	R213 On 02-May-19			Bond Future	9.17	86.0778	9.1685	86.0778	28,739.00
11/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2233	2	2233	2	0.00
11/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2181	2	2181	2	0.00
11/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2129	2	2129	2	0.00
11/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	166	0	166	0	0.00
11/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	176	0	176	0	0.00
11/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	157	0	157	0	0.00
11/04/2019	R213 On 01-August-19			Bond Future	9.22	87.6724	9.2216	87.6724	0.00
11/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5069	5	5069	5	0.00
11/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5119	5	5119	5	0.00
11/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5168	5	5168	5	0.00
11/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	471	0	471	0	0.00
11/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	488	0	488	0	0.00
11/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	479	0	479	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
11/04/2019	R213 On 07-November-19			Bond Future	9.27	85.9360	9.2747	85.9360	0.00
11/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3675	4	3675	4	0.00
11/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3714	4	3714	4	0.00
11/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3754	4	3754	4	0.00
11/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1779	2	1779	2	0.00
11/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1820	2	1820	2	0.00
11/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1799	2	1799	2	0.00
11/04/2019	R214 On 02-May-19			Bond Future	9.62	73.2194	9.6230	73.2194	21,077.00
11/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1993	2	1993	2	0.00
11/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1889	2	1889	2	0.00
11/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1941	2	1941	2	0.00
11/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	315	0	315	0	0.00
11/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	300	0	300	0	0.00
11/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	330	0	330	0	0.00
11/04/2019	R214 On 01-August-19			Bond Future	9.68	74.5758	9.6754	74.5758	0.00
11/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	5022	5	5022	5	0.00
11/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	5073	5	5073	5	0.00
11/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4971	5	4971	5	0.00
11/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	723	1	723	1	0.00
11/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	711	1	711	1	0.00
11/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	700	1	700	1	0.00
11/04/2019	R214 On 07-November-19			Bond Future	9.73	72.8218	9.7283	72.8218	0.00
11/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4038	4	4038	4	0.00
11/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3997	4	3997	4	0.00
11/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4081	4	4081	4	0.00
11/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2173	2	2173	2	0.00
11/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2149	2	2149	2	0.00
11/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2125	2	2125	2	0.00
11/04/2019	R248 On 02-May-19			Bond Future	9.60	93.6664	9.6028	93.6664	101,201.00
11/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2921	3	2921	3	0.00
11/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2851	3	2851	3	0.00
11/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2992	3	2992	3	0.00
11/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	323	0	323	0	0.00
11/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	292	0	292	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
11/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	307	0	307	0	0.00
11/04/2019	R248 On 01-August-19			Bond Future	9.65	95.4015	9.6542	95.4015	100.00
11/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6718	7	6718	7	0.00
11/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6651	7	6651	7	0.00
11/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6585	7	6585	7	0.00
11/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	790	1	790	1	0.00
11/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	803	1	803	1	0.00
11/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	776	1	776	1	0.00
11/04/2019	R248 On 07-November-19			Bond Future	9.71	92.9370	9.7061	92.9370	0.00
11/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5314	6	5314	6	0.00
11/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5259	6	5259	6	0.00
11/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5204	5	5204	5	0.00
11/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2556	2	2556	2	0.00
11/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2586	2	2586	2	0.00
11/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2527	2	2527	2	0.00