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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	2025 On 02-May-19			Bond Future	134.19	134.2914	134.1917	134.2914	691.00
05/03/2019	2025 On 01-August-19			Bond Future	135.30	135.4055	135.2978	135.4055	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
05/03/2019	2025 On 07-November-19			Bond Future	138.18	138.2958	138.1812	138.2958	0.00
05/03/2019	2029 On 02-May-19			Bond Future	100.72	101.0092	100.7168	101.0092	3,020.00
05/03/2019	2029 On 01-August-19			Bond Future	102.64	102.9432	102.6406	102.9432	0.00
05/03/2019	2029 On 07-November-19			Bond Future	103.72	104.0329	103.7204	104.0329	0.00
05/03/2019	2030 On 02-May-19			Bond Future	9.21	93.4443	9.2139	93.4443	46,528.00
05/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1960	2	1960	2	0.00
05/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	6077	6	6077	6	0.00
05/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	2042	2	2042	2	0.00
05/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	507	0	507	0	3,000.00
05/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	2000	2	2000	2	3,000.00
05/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	828	1	828	1	0.00
05/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	806	1	806	1	0.00
05/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2532	3	2532	3	0.00
05/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	85	0	85	0	3,000.00
05/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	849	1	849	1	0.00
05/03/2019	2030 On 01-August-19			Bond Future	9.27	91.2057	9.2741	91.2057	0.00
05/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	302	0	302	0	2,025.00
05/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4838	4	4838	4	0.00
05/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1846	2	1846	2	2,025.00
05/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4792	4	4792	4	0.00
05/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4746	4	4746	4	0.00
05/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	925	1	925	1	0.00
05/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	950	1	950	1	0.00
05/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6316	7	6316	7	0.00
05/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2624	3	2624	3	0.00
05/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	937	1	937	1	0.00
05/03/2019	2030 On 07-November-19			Bond Future	9.32	93.1304	9.3244	93.1304	0.00
05/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3435	3	3435	3	0.00
05/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3470	3	3470	3	0.00
05/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3399	3	3399	3	0.00
05/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2513	3	2513	3	0.00
05/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2488	3	2488	3	0.00
05/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2463	3	2463	3	0.00
05/03/2019	2032 On 02-May-19			Bond Future	9.45	91.4239	9.4536	91.4239	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2069	2	2069	2	0.00
05/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2156	2	2156	2	0.00
05/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2112	2	2112	2	0.00
05/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	998	1	998	1	0.00
05/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	949	1	949	1	0.00
05/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	973	1	973	1	0.00
05/03/2019	2032 On 01-August-19			Bond Future	9.51	93.1523	9.5125	93.1523	0.00
05/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5053	5	5053	5	0.00
05/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	5005	5	5005	5	0.00
05/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4956	5	4956	5	0.00
05/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1144	1	1144	1	0.00
05/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1114	1	1114	1	0.00
05/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1129	1	1129	1	0.00
05/03/2019	2032 On 07-November-19			Bond Future	9.57	90.9545	9.5691	90.9545	0.00
05/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3777	3	3777	3	0.00
05/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3740	3	3740	3	0.00
05/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3702	3	3702	3	0.00
05/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2804	3	2804	3	0.00
05/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2832	3	2832	3	0.00
05/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2776	3	2776	3	0.00
05/03/2019	2033 On 02-May-19			Bond Future	102.51	102.5330	102.5133	102.5330	6,090.00
05/03/2019	2033 On 01-August-19			Bond Future	104.47	104.4960	104.4713	104.4960	0.00
05/03/2019	2033 On 07-November-19			Bond Future	105.51	105.5426	105.5138	105.5426	0.00
05/03/2019	2037 On 02-May-19			Bond Future	9.70	91.5350	9.7046	91.5350	54,434.00
05/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2050	2	2050	2	0.00
05/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2095	2	2095	2	0.00
05/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	2005	2	2005	2	0.00
05/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1348	2	1348	2	0.00
05/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1316	2	1316	2	0.00
05/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1285	2	1285	2	0.00
05/03/2019	2037 On 01-August-19			Bond Future	9.77	89.0100	9.7672	89.0100	0.00
05/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5276	5	5276	5	0.00
05/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5382	5	5382	5	0.00
05/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5329	5	5329	5	0.00

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05/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1397	2	1397	2	0.00
05/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1378	2	1378	2	0.00
05/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1415	2	1415	2	0.00
05/03/2019	2037 On 07-November-19			Bond Future	9.82	90.8885	9.8222	90.8885	0.00
05/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4203	4	4203	4	0.00
05/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4287	4	4287	4	0.00
05/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4245	4	4245	4	0.00
05/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3214	3	3214	3	0.00
05/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3182	3	3182	3	0.00
05/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3246	4	3246	4	0.00
05/03/2019	2038 On 02-May-19			Bond Future	122.65	122.5776	122.6454	122.5776	10,812.00
05/03/2019	2038 On 01-August-19			Bond Future	123.35	123.2853	123.3488	123.2853	0.00
05/03/2019	2038 On 07-November-19			Bond Future	125.98	125.9169	125.9776	125.9169	0.00
05/03/2019	2040 On 02-May-19			Bond Future	9.78	94.8114	9.7844	94.8114	25,025.00
05/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2315	2	2315	2	0.00
05/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	4006	4	4006	4	1,150.00
05/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2266	2	2266	2	0.00
05/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1082	1	1082	1	1,150.00
05/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2218	2	2218	2	0.00
05/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1393	2	1393	2	0.00
05/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1427	2	1427	2	0.00
05/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1361	2	1361	2	0.00
05/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	646	1	646	1	0.00
05/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2637	3	2637	3	0.00
05/03/2019	2040 On 01-August-19			Bond Future	9.85	92.0980	9.8468	92.0980	0.00
05/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5640	5	5640	5	0.00
05/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5696	5	5696	5	0.00
05/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5752	5	5752	5	0.00
05/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1529	2	1529	2	0.00
05/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1570	2	1570	2	0.00
05/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1550	2	1550	2	0.00
05/03/2019	2040 On 07-November-19			Bond Future	9.90	94.0417	9.9020	94.0417	0.00
05/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4458	4	4458	4	0.00
05/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4503	4	4503	4	0.00

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05/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4549	4	4549	4	0.00
05/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3358	4	3358	4	0.00
05/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3427	4	3427	4	0.00
05/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3392	4	3392	4	0.00
05/03/2019	2044 On 02-May-19			Bond Future	9.79	92.0853	9.7872	92.0853	36,424.00
05/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2350	2	2350	2	0.00
05/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2401	2	2401	2	0.00
05/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2452	2	2452	2	0.00
05/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1366	2	1366	2	0.00
05/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1333	2	1333	2	0.00
05/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1399	2	1399	2	0.00
05/03/2019	2044 On 01-August-19			Bond Future	9.85	89.4456	9.8465	89.4456	0.00
05/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5927	6	5927	6	0.00
05/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6741	6	6741	6	0.00
05/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3198	3	3198	3	100.00
05/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5984	6	5984	6	0.00
05/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1384	1	1384	1	100.00
05/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5870	5	5870	5	0.00
05/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1562	2	1562	2	0.00
05/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5639	6	5639	6	0.00
05/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1285	1	1285	1	100.00
05/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1522	2	1522	2	0.00
05/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3085	3	3085	3	0.00
05/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1542	2	1542	2	0.00
05/03/2019	2044 On 07-November-19			Bond Future	9.90	91.3333	9.8988	91.3333	0.00
05/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4719	4	4719	4	0.00
05/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4766	4	4766	4	0.00
05/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4673	4	4673	4	0.00
05/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3428	4	3428	4	0.00
05/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3394	4	3394	4	0.00
05/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3359	4	3359	4	0.00
05/03/2019	2046 On 02-May-19			Bond Future	115.25	115.2678	115.2454	115.2678	12,523.00
05/03/2019	2046 On 01-August-19			Bond Future	117.45	117.4747	117.4468	117.4747	0.00
05/03/2019	2046 On 07-November-19			Bond Future	118.21	118.2419	118.2093	118.2419	0.00

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05/03/2019	2050 On 02-May-19			Bond Future	120.98	120.7538	120.9805	120.7538	10,684.00
05/03/2019	2050 On 01-August-19			Bond Future	121.47	121.2477	121.4736	121.2477	0.00
05/03/2019	2050 On 07-November-19			Bond Future	124.06	123.8358	124.0625	123.8358	0.00
05/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	AL37 On 02-May-19			Index Future	629.78	628.7820	629.7780	628.7820	0.00
05/03/2019	AL37 On 01-August-19			Index Future	641.65	640.6650	641.6510	640.6650	0.00
05/03/2019	AL37 On 07-November-19			Index Future	655.16	654.1750	655.1600	654.1750	0.00
05/03/2019	AL7T On 02-May-19			Index Future	728.60	725.3920	728.5960	725.3920	0.00
05/03/2019	AL7T On 01-August-19			Index Future	742.33	739.1010	742.3320	739.1010	0.00
05/03/2019	AL7T On 07-November-19			Index Future	757.96	754.6860	757.9610	754.6860	0.00
05/03/2019	ALBI On 02-May-19			Index Future	660.02	656.4050	660.0170	656.4050	903.00
05/03/2019	ALBI On 01-August-19			Index Future	672.46	668.8100	672.4610	668.8100	0.00
05/03/2019	ALBI On 07-November-19			Index Future	686.62	682.9130	686.6180	682.9130	0.00
05/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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05/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2019	ES33 On 02-May-19			Bond Future	10.90	76.1531	10.8997	76.1531	350.00
05/03/2019	ES33 On 01-August-19			Bond Future	11.00	77.5926	11.0019	77.5926	0.00
05/03/2019	ES33 On 07-November-19			Bond Future	11.11	75.4329	11.1091	75.4329	0.00
05/03/2019	ES42 On 02-May-19			Bond Future	11.16	77.9091	11.1567	77.9091	4,919.00
05/03/2019	ES42 On 01-August-19			Bond Future	11.26	79.3823	11.2571	79.3823	0.00
05/03/2019	ES42 On 07-November-19			Bond Future	11.36	76.7907	11.3624	76.7907	0.00
05/03/2019	GOVI On 02-May-19			GOVI	653.60	649.8910	653.6040	649.8910	447.00
05/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	57240	2	57240	2	0.00
05/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	57340	2	57340	2	0.00
05/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	57440	2	57440	2	0.00
05/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 01-August-19			GOVI	665.93	662.1730	665.9260	662.1730	0.00
05/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	272360	23	272360	23	0.00
05/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	272460	23	272460	23	0.00
05/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	272560	24	272560	24	0.00
05/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	GOVI On 07-November-19			GOVI	679.95	676.1360	679.9460	676.1360	0.00
05/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	70460	3	70460	3	0.00
05/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	70360	3	70360	3	0.00
05/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	70260	3	70260	3	0.00
05/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2019	IGOV On 02-May-19			Index Future	257.94	257.9800	257.9390	257.9800	735.00
05/03/2019	IGOV On 01-August-19			Index Future	262.86	262.9180	262.8640	262.9180	0.00
05/03/2019	IGOV On 07-November-19			Index Future	268.47	268.5290	268.4650	268.5290	0.00
05/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
05/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
05/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
05/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
05/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
05/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
05/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
05/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	0.00
05/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3200	102.3100	102.3200	0.00
05/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.26	99.2800	99.2600	99.2800	0.00
05/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.01	96.0400	96.0100	96.0400	0.00
05/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.13	95.1600	95.1300	95.1600	0.00
05/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.21	94.2600	94.2100	94.2600	0.00
05/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.28	94.3300	94.2800	94.3300	0.00
05/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.39	96.4500	96.3900	96.4500	51.00
05/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.45	96.5100	96.4500	96.5100	0.00
05/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.56	97.6300	97.5600	97.6300	0.00
05/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.42	101.4900	101.4200	101.4900	0.00
05/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.62	102.6900	102.6200	102.6900	0.00
05/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.90	95.9800	95.9000	95.9800	0.00
05/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.91	102.0000	101.9100	102.0000	0.00
05/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.4400	97.3300	97.4400	0.00
05/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.60	93.7800	93.6000	93.7800	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
05/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.55	90.7400	90.5500	90.7400	0.00
05/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.26	89.4500	89.2600	89.4500	0.00
05/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.43	91.6000	91.4300	91.6000	0.00
05/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.25	95.4200	95.2500	95.4200	0.00
05/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.80	93.9700	93.8000	93.9700	0.00
05/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.88	96.0600	95.8800	96.0600	0.00
05/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.37	101.5600	101.3700	101.5600	0.00
05/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.72	101.9200	101.7200	101.9200	0.00
05/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.17	95.3900	95.1700	95.3900	0.00
05/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.41	102.6400	102.4100	102.6400	0.00
05/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.91	96.1600	95.9100	96.1600	0.00
05/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/03/2019	R023 On 02-May-19			Bond Future	7.81	101.0752	7.8078	101.0752	66,540.00
05/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2147	2	2147	2	0.00
05/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2117	2	2117	2	0.00
05/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2088	2	2088	2	0.00
05/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	60	0	60	0	0.00
05/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	62	0	62	0	0.00
05/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	59	0	59	0	0.00
05/03/2019	R023 On 01-August-19			Bond Future	7.82	102.9858	7.8165	102.9858	0.00
05/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3495	3	3495	3	0.00
05/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3547	3	3547	3	0.00
05/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3521	3	3521	3	0.00
05/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	155	0	155	0	0.00
05/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	152	0	152	0	0.00
05/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	159	0	159	0	0.00
05/03/2019	R023 On 07-November-19			Bond Future	7.81	101.2228	7.8102	101.2228	0.00
05/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1408	1	1408	1	0.00
05/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1426	1	1426	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
05/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1445	1	1445	1	0.00
05/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	904	1	904	1	0.00
05/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	914	1	914	1	0.00
05/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	924	1	924	1	0.00
05/03/2019	R035 On 02-May-19			Bond Future	9.62	95.0201	9.6168	95.0201	78,181.00
05/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2186	2	2186	2	0.00
05/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2232	2	2232	2	0.00
05/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2140	2	2140	2	0.00
05/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1275	2	1275	2	0.00
05/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1215	1	1215	1	0.00
05/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1245	2	1245	2	0.00
05/03/2019	R035 On 01-August-19			Bond Future	9.68	96.8163	9.6751	96.8163	0.00
05/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5422	5	5422	5	0.00
05/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5368	5	5368	5	0.00
05/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5316	5	5316	5	0.00
05/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1295	1	1295	1	0.00
05/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1313	2	1313	2	0.00
05/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1277	1	1277	1	0.00
05/03/2019	R035 On 07-November-19			Bond Future	9.73	94.3520	9.7344	94.3520	0.00
05/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4146	4	4146	4	0.00
05/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4188	4	4188	4	0.00
05/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4230	4	4230	4	0.00
05/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3140	3	3140	3	0.00
05/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3076	3	3076	3	0.00
05/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3108	3	3108	3	0.00
05/03/2019	R186 On 02-May-19			Bond Future	8.69	113.4755	8.6903	113.4755	88,415.00
05/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2405	2	2405	2	0.00
05/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	1019	1	1019	1	3,250.00
05/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2361	2	2361	2	0.00
05/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	6013	6	6013	6	0.00
05/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7699	7	7699	7	0.00
05/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7119	7	7119	7	0.00
05/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3434	3	3434	3	3,250.00
05/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1865	2	1865	2	0.00

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05/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2318	2	2318	2	0.00
05/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3681	3	3681	3	200.00
05/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1494	1	1494	1	7,500.00
05/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2494	2	2494	2	0.00
05/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1165	1	1165	1	200.00
05/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3191	3	3191	3	90.00
05/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	937	1	937	1	90.00
05/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	649	1	649	1	7,000.00
05/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2274	2	2274	2	7,000.00
05/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7435	7	7435	7	0.00
05/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	855	1	855	1	0.00
05/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	485	1	485	1	7,500.00
05/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1768	2	1768	2	0.00
05/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1348	2	1348	2	0.00
05/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	194	0	194	0	0.00
05/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1109	1	1109	1	0.00
05/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	419	1	419	1	3,250.00
05/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	649	1	649	1	4,250.00
05/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	10	0	10	0	200.00
05/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	265	0	265	0	0.00
05/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	43	0	43	0	7,000.00
05/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	12	0	12	0	3,250.00
05/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	457	1	457	1	0.00
05/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	17	0	17	0	90.00
05/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	226	0	226	0	0.00
05/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1255	1	1255	1	0.00
05/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	471	1	471	1	0.00
05/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	444	1	444	1	0.00
05/03/2019	R186 On 01-August-19			Bond Future	8.74	110.3208	8.7408	110.3208	0.00
05/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	825	1	825	1	6,000.00
05/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2949	3	2949	3	6,000.00
05/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4921	5	4921	5	0.00
05/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	5012	5	5012	5	0.00
05/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7495	7	7495	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4966	5	4966	5	0.00
05/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	603	1	603	1	0.00
05/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	594	1	594	1	0.00
05/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	224	0	224	0	6,000.00
05/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	612	1	612	1	0.00
05/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1212	1	1212	1	0.00
05/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3364	4	3364	4	0.00
05/03/2019	R186 On 07-November-19			Bond Future	8.78	112.6486	8.7830	112.6486	0.00
05/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2956	3	2956	3	0.00
05/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2989	3	2989	3	0.00
05/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	3022	3	3022	3	0.00
05/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2075	2	2075	2	0.00
05/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2054	2	2054	2	0.00
05/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2096	2	2096	2	0.00
05/03/2019	R197 On 02-May-19			Bond Future	302.60	302.7902	302.6038	302.7902	2,350.00
05/03/2019	R197 On 01-August-19			Bond Future	300.83	301.0315	300.8282	301.0315	0.00
05/03/2019	R197 On 07-November-19			Bond Future	307.24	307.4575	307.2397	307.4575	0.00
05/03/2019	R202 On 02-May-19			Bond Future	234.64	234.6872	234.6423	234.6872	8,666.00
05/03/2019	R202 On 01-August-19			Bond Future	235.11	235.1673	235.1110	235.1673	0.00
05/03/2019	R202 On 07-November-19			Bond Future	240.12	240.1870	240.1217	240.1870	0.00
05/03/2019	R207 On 02-May-19			Bond Future	6.31	102.8144	6.3089	102.8144	6,025.00
05/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	867	1	867	1	0.00
05/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	880	1	880	1	0.00
05/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	873	1	873	1	0.00
05/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
05/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
05/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
05/03/2019	R207 On 01-August-19			Bond Future	5.50	101.1164	5.5031	101.1164	0.00
05/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	794	1	794	1	0.00
05/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	799	1	799	1	0.00
05/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	803	1	803	1	0.00
05/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	R207 On 07-November-19			Bond Future	1.88	103.2500	1.8759	103.2500	0.00
05/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	54	0	54	0	0.00
05/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	55	0	55	0	0.00
05/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	53	0	53	0	0.00
05/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	20	0	20	0	0.00
05/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	19	0	19	0	0.00
05/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	19	0	19	0	0.00
05/03/2019	R208 On 02-May-19			Bond Future	7.00	100.1740	7.0042	100.1740	14,463.00
05/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1755	2	1755	2	0.00
05/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1789	2	1789	2	0.00
05/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1772	2	1772	2	0.00
05/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
05/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
05/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
05/03/2019	R208 On 01-August-19			Bond Future	6.90	102.0678	6.8999	102.0678	0.00
05/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1944	2	1944	2	0.00
05/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1929	2	1929	2	0.00
05/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1915	2	1915	2	0.00
05/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	21	0	21	0	0.00
05/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	20	0	20	0	0.00
05/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	21	0	21	0	0.00
05/03/2019	R208 On 07-November-19			Bond Future	6.69	100.8149	6.6883	100.8149	0.00
05/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	484	0	484	0	0.00
05/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	476	0	476	0	0.00
05/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	467	0	467	0	0.00
05/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	292	0	292	0	0.00
05/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	296	0	296	0	0.00
05/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	287	0	287	0	0.00
05/03/2019	R209 On 02-May-19			Bond Future	9.57	72.5167	9.5685	72.5167	102,067.00
05/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1869	2	1869	2	0.00
05/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5897	5	5897	5	0.00
05/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7031	6	7031	6	0.00
05/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1909	2	1909	2	0.00
05/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	789	1	789	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	3017	3	3017	3	760.00
05/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1830	2	1830	2	0.00
05/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1102	1	1102	1	0.00
05/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2246	3	2246	3	0.00
05/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	134	0	134	0	11,560.00
05/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	63	0	63	0	760.00
05/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	571	1	571	1	0.00
05/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1077	1	1077	1	0.00
05/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1051	1	1051	1	0.00
05/03/2019	R209 On 01-August-19			Bond Future	9.62	73.8876	9.6205	73.8876	0.00
05/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4566	4	4566	4	0.00
05/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1484	1	1484	1	7,560.00
05/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4656	4	4656	4	0.00
05/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	6007	6	6007	6	0.00
05/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3094	3	3094	3	7,560.00
05/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4611	4	4611	4	0.00
05/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	833	1	833	1	7,560.00
05/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3614	4	3614	4	0.00
05/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1940	2	1940	2	0.00
05/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1222	1	1222	1	0.00
05/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1238	1	1238	1	0.00
05/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1206	1	1206	1	0.00
05/03/2019	R209 On 07-November-19			Bond Future	9.67	72.2926	9.6705	72.2926	0.00
05/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3559	3	3559	3	0.00
05/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3631	3	3631	3	0.00
05/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3595	3	3595	3	0.00
05/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2705	3	2705	3	0.00
05/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2678	3	2678	3	0.00
05/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2733	3	2733	3	0.00
05/03/2019	R210 On 02-May-19			Bond Future	186.13	186.1672	186.1310	186.1672	2,448.00
05/03/2019	R210 On 01-August-19			Bond Future	189.69	189.7317	189.6864	189.7317	0.00
05/03/2019	R210 On 07-November-19			Bond Future	191.09	191.1433	191.0905	191.1433	0.00
05/03/2019	R212 On 02-May-19			Bond Future	157.62	157.7421	157.6237	157.7421	4,973.00
05/03/2019	R212 On 01-August-19			Bond Future	158.41	158.5422	158.4144	158.5422	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
05/03/2019	R212 On 07-November-19			Bond Future	161.79	161.9265	161.7906	161.9265	0.00
05/03/2019	R213 On 02-May-19			Bond Future	9.33	84.2951	9.3295	84.2951	27,738.00
05/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1942	2	1942	2	0.00
05/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1903	2	1903	2	0.00
05/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1864	2	1864	2	0.00
05/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	905	1	905	1	0.00
05/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	928	1	928	1	0.00
05/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	883	1	883	1	0.00
05/03/2019	R213 On 01-August-19			Bond Future	9.38	85.8885	9.3836	85.8885	0.00
05/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4612	4	4612	4	0.00
05/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4656	4	4656	4	0.00
05/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4701	4	4701	4	0.00
05/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	1011	1	1011	1	0.00
05/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	1038	1	1038	1	0.00
05/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	1024	1	1024	1	0.00
05/03/2019	R213 On 07-November-19			Bond Future	9.44	84.1457	9.4381	84.1457	0.00
05/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3349	3	3349	3	0.00
05/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3384	3	3384	3	0.00
05/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3419	3	3419	3	0.00
05/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2444	3	2444	3	0.00
05/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2493	3	2493	3	0.00
05/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2468	3	2468	3	0.00
05/03/2019	R214 On 02-May-19			Bond Future	9.75	71.4869	9.7526	71.4869	21,863.00
05/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1943	2	1943	2	0.00
05/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1862	2	1862	2	0.00
05/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1902	2	1902	2	0.00
05/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1173	1	1173	1	0.00
05/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1146	1	1146	1	0.00
05/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1200	1	1200	1	0.00
05/03/2019	R214 On 01-August-19			Bond Future	9.81	72.8382	9.8051	72.8382	0.00
05/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4735	4	4735	4	0.00
05/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4782	4	4782	4	0.00
05/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4690	4	4690	4	0.00
05/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1330	2	1330	2	0.00

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05/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1313	1	1313	1	0.00
05/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1297	1	1297	1	0.00
05/03/2019	R214 On 07-November-19			Bond Future	9.86	71.0740	9.8585	71.0740	0.00
05/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3897	4	3897	4	0.00
05/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3859	4	3859	4	0.00
05/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3935	4	3935	4	0.00
05/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2918	3	2918	3	0.00
05/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2890	3	2890	3	0.00
05/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2863	3	2863	3	0.00
05/03/2019	R248 On 02-May-19			Bond Future	9.74	91.3041	9.7422	91.3041	104,482.00
05/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2648	2	2648	2	0.00
05/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2594	2	2594	2	0.00
05/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2703	2	2703	2	0.00
05/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1309	2	1309	2	0.00
05/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1245	2	1245	2	0.00
05/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1277	2	1277	2	0.00
05/03/2019	R248 On 01-August-19			Bond Future	9.79	93.0300	9.7942	93.0300	100.00
05/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6224	6	6224	6	0.00
05/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6165	6	6165	6	0.00
05/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	6105	6	6105	6	0.00
05/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1537	2	1537	2	0.00
05/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1558	2	1558	2	0.00
05/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1517	2	1517	2	0.00
05/03/2019	R248 On 07-November-19			Bond Future	9.85	90.5493	9.8469	90.5493	0.00
05/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	5044	5	5044	5	0.00
05/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4995	5	4995	5	0.00
05/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4945	5	4945	5	0.00
05/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3522	4	3522	4	0.00
05/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3557	4	3557	4	0.00
05/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3487	4	3487	4	0.00