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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
02/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	2025 On 02-May-19			Bond Future	133.71	133.6054	133.7141	133.6054	691.00
02/04/2019	2025 On 01-August-19			Bond Future	134.77	134.6599	134.7706	134.6599	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
02/04/2019	2025 On 07-November-19			Bond Future	137.61	137.4990	137.6118	137.4990	0.00
02/04/2019	2029 On 02-May-19			Bond Future	100.14	100.0273	100.1442	100.0273	3,020.00
02/04/2019	2029 On 01-August-19			Bond Future	102.03	101.9076	102.0266	101.9076	0.00
02/04/2019	2029 On 07-November-19			Bond Future	103.07	102.9485	103.0699	102.9485	0.00
02/04/2019	2030 On 02-May-19			Bond Future	9.07	94.9070	9.0713	94.9070	46,283.00
02/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2284	2	2284	2	0.00
02/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6908	7	6908	7	0.00
02/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2386	2	2386	2	0.00
02/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	452	0	452	0	3,000.00
02/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2335	2	2335	2	3,000.00
02/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	250	0	250	0	0.00
02/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	239	0	239	0	0.00
02/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1564	2	1564	2	0.00
02/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	4	0	4	0	3,000.00
02/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	261	0	261	0	0.00
02/04/2019	2030 On 01-August-19			Bond Future	9.13	92.6628	9.1307	92.6628	0.00
02/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2194	2	2194	2	5,400.00
02/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4172	4	4172	4	0.00
02/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	260	0	260	0	2,025.00
02/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4125	4	4125	4	0.00
02/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	687	1	687	1	5,400.00
02/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5250	5	5250	5	0.00
02/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1952	2	1952	2	2,025.00
02/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5301	5	5301	5	0.00
02/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2377	2	2377	2	4,800.00
02/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	890	1	890	1	4,800.00
02/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5200	5	5200	5	0.00
02/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	487	0	487	0	0.00
02/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3208	3	3208	3	0.00
02/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1502	1	1502	1	0.00
02/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	504	0	504	0	0.00
02/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	739	1	739	1	4,800.00
02/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1830	2	1830	2	0.00
02/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3660	4	3660	4	0.00

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02/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	495	0	495	0	0.00
02/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1632	2	1632	2	0.00
02/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	726	1	726	1	5,400.00
02/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5374	5	5374	5	0.00
02/04/2019	2030 On 07-November-19			Bond Future	9.18	94.5935	9.1788	94.5935	0.00
02/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3673	4	3673	4	0.00
02/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3711	4	3711	4	0.00
02/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3634	4	3634	4	0.00
02/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1851	2	1851	2	0.00
02/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1829	2	1829	2	0.00
02/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1807	2	1807	2	0.00
02/04/2019	2032 On 02-May-19			Bond Future	9.30	93.0860	9.3006	93.0860	42,118.00
02/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2447	3	2447	3	0.00
02/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2557	3	2557	3	0.00
02/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2502	3	2502	3	0.00
02/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	311	0	311	0	0.00
02/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	285	0	285	0	0.00
02/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	298	0	298	0	0.00
02/04/2019	2032 On 01-August-19			Bond Future	9.36	94.8129	9.3585	94.8129	0.00
02/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5591	6	5591	6	0.00
02/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5537	6	5537	6	0.00
02/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5483	6	5483	6	0.00
02/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	616	1	616	1	0.00
02/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	596	1	596	1	0.00
02/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	606	1	606	1	0.00
02/04/2019	2032 On 07-November-19			Bond Future	9.41	92.6252	9.4125	92.6252	0.00
02/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4114	4	4114	4	0.00
02/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4072	4	4072	4	0.00
02/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4030	4	4030	4	0.00
02/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2079	2	2079	2	0.00
02/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2104	2	2104	2	0.00
02/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2055	2	2055	2	0.00
02/04/2019	2033 On 02-May-19			Bond Future	102.09	102.1817	102.0880	102.1817	6,090.00
02/04/2019	2033 On 01-August-19			Bond Future	104.01	104.1023	104.0071	104.1023	0.00

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02/04/2019	2033 On 07-November-19			Bond Future	105.02	105.1135	105.0160	105.1135	0.00
02/04/2019	2037 On 02-May-19			Bond Future	9.59	93.1966	9.5873	93.1966	52,038.00
02/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2186	2	2186	2	0.00
02/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2242	2	2242	2	0.00
02/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2131	2	2131	2	0.00
02/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	559	1	559	1	0.00
02/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	538	1	538	1	0.00
02/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	517	0	517	0	0.00
02/04/2019	2037 On 01-August-19			Bond Future	9.65	90.6703	9.6498	90.6703	0.00
02/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5608	6	5608	6	0.00
02/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5724	6	5724	6	0.00
02/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5666	6	5666	6	0.00
02/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	830	1	830	1	0.00
02/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	817	1	817	1	0.00
02/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	843	1	843	1	0.00
02/04/2019	2037 On 07-November-19			Bond Future	9.70	92.5596	9.7037	92.5596	0.00
02/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4395	4	4395	4	0.00
02/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4486	5	4486	5	0.00
02/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4441	5	4441	5	0.00
02/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2509	2	2509	2	0.00
02/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2480	2	2480	2	0.00
02/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2537	2	2537	2	0.00
02/04/2019	2038 On 02-May-19			Bond Future	120.94	120.9026	120.9361	120.9026	11,059.00
02/04/2019	2038 On 01-August-19			Bond Future	121.57	121.5362	121.5702	121.5362	0.00
02/04/2019	2038 On 07-November-19			Bond Future	124.13	124.0986	124.1332	124.0986	0.00
02/04/2019	2040 On 02-May-19			Bond Future	9.69	96.4698	9.6925	96.4698	23,755.00
02/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2288	2	2288	2	0.00
02/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4279	5	4279	5	1,150.00
02/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2229	2	2229	2	0.00
02/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	838	1	838	1	1,150.00
02/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2171	2	2171	2	0.00
02/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3925	0	3925	0	0.00
02/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1029	0	1029	0	0.00
02/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	189	0	189	0	880.00

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02/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1388	0	1388	0	880.00
02/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	586	1	586	1	0.00
02/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	610	1	610	1	0.00
02/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	149	0	149	0	0.00
02/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	563	1	563	1	0.00
02/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1623	1	1623	1	0.00
02/04/2019	2040 On 01-August-19			Bond Future	9.76	93.7541	9.7556	93.7541	0.00
02/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5731	6	5731	6	0.00
02/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5792	6	5792	6	0.00
02/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5854	6	5854	6	0.00
02/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	876	1	876	1	0.00
02/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	906	1	906	1	0.00
02/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	891	1	891	1	0.00
02/04/2019	2040 On 07-November-19			Bond Future	9.81	95.7076	9.8105	95.7076	0.00
02/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4620	5	4620	5	0.00
02/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4669	5	4669	5	0.00
02/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4717	5	4717	5	0.00
02/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2778	3	2778	3	0.00
02/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2840	3	2840	3	0.00
02/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2809	3	2809	3	0.00
02/04/2019	2044 On 02-May-19			Bond Future	9.67	93.9931	9.6661	93.9931	37,689.00
02/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2540	3	2540	3	0.00
02/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2602	3	2602	3	0.00
02/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2665	3	2665	3	0.00
02/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	525	0	525	0	0.00
02/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	505	0	505	0	0.00
02/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	547	0	547	0	0.00
02/04/2019	2044 On 01-August-19			Bond Future	9.73	91.3565	9.7250	91.3565	0.00
02/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6233	6	6233	6	0.00
02/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7131	7	7131	7	0.00
02/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3190	3	3190	3	100.00
02/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6296	7	6296	7	0.00
02/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1125	1	1125	1	100.00
02/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6170	6	6170	6	0.00

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02/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	830	1	830	1	0.00
02/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4348	4	4348	4	0.00
02/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	642	1	642	1	100.00
02/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	802	1	802	1	0.00
02/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2045	2	2045	2	0.00
02/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	816	1	816	1	0.00
02/04/2019	2044 On 07-November-19			Bond Future	9.78	93.2601	9.7761	93.2601	0.00
02/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5039	5	5039	5	0.00
02/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5090	5	5090	5	0.00
02/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4989	5	4989	5	0.00
02/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2712	3	2712	3	0.00
02/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2681	3	2681	3	0.00
02/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2650	3	2650	3	0.00
02/04/2019	2046 On 02-May-19			Bond Future	113.19	112.5249	113.1894	112.5249	12,523.00
02/04/2019	2046 On 01-August-19			Bond Future	115.32	114.6400	115.3170	114.6400	0.00
02/04/2019	2046 On 07-November-19			Bond Future	116.01	115.3166	116.0077	115.3166	0.00
02/04/2019	2050 On 02-May-19			Bond Future	117.69	117.6599	117.6926	117.6599	10,717.00
02/04/2019	2050 On 01-August-19			Bond Future	118.09	118.0538	118.0874	118.0538	0.00
02/04/2019	2050 On 07-November-19			Bond Future	120.58	120.5428	120.5768	120.5428	0.00
02/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	AL37 On 02-May-19			Index Future	633.42	633.7990	633.4200	633.7990	0.00
02/04/2019	AL37 On 01-August-19			Index Future	645.17	645.5560	645.1710	645.5560	0.00
02/04/2019	AL37 On 07-November-19			Index Future	658.60	658.9980	658.6030	658.9980	0.00
02/04/2019	AL7T On 02-May-19			Index Future	735.56	735.9830	735.5590	735.9830	0.00
02/04/2019	AL7T On 01-August-19			Index Future	749.20	749.6360	749.2040	749.6360	0.00
02/04/2019	AL7T On 07-November-19			Index Future	764.80	765.2450	764.8030	765.2450	0.00
02/04/2019	ALBI On 02-May-19			Index Future	666.43	667.2560	666.4290	667.2560	898.00
02/04/2019	ALBI On 01-August-19			Index Future	678.79	679.6340	678.7920	679.6340	38.00
02/04/2019	ALBI On 07-November-19			Index Future	692.92	693.7850	692.9240	693.7850	0.00
02/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2019	ES33 On 02-May-19			Bond Future	10.76	77.5746	10.7552	77.5746	350.00
02/04/2019	ES33 On 01-August-19			Bond Future	10.86	79.0138	10.8563	79.0138	0.00
02/04/2019	ES33 On 07-November-19			Bond Future	10.96	76.8637	10.9610	76.8637	0.00
02/04/2019	ES42 On 02-May-19			Bond Future	11.04	79.3698	11.0413	79.3698	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
02/04/2019	ES42 On 01-August-19			Bond Future	11.14	80.8423	11.1414	80.8423	0.00
02/04/2019	ES42 On 07-November-19			Bond Future	11.25	78.2601	11.2453	78.2601	0.00
02/04/2019	GOVI On 02-May-19			GOVI	660.14	661.0010	660.1380	661.0010	448.00
02/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	122580	13	122580	13	0.00
02/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	122680	13	122680	13	0.00
02/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	122780	13	122780	13	0.00
02/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 01-August-19			GOVI	672.39	673.2630	672.3850	673.2630	2.00
02/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	336950	35	336950	35	0.00
02/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	337050	35	337050	35	0.00
02/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	337150	35	337150	35	0.00
02/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 07-November-19			GOVI	686.38	687.2820	686.3840	687.2820	0.00
02/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	134840	14	134840	14	0.00
02/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	134740	14	134740	14	0.00
02/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	134640	14	134640	14	0.00
02/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
02/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
02/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2019	IGOV On 02-May-19			Index Future	254.98	254.7500	254.9750	254.7500	723.00
02/04/2019	IGOV On 01-August-19			Index Future	259.77	259.5390	259.7680	259.5390	5.00
02/04/2019	IGOV On 07-November-19			Index Future	265.24	265.0090	265.2430	265.0090	0.00
02/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
02/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
02/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
02/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
02/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7700	102.7800	102.7700	0.00
02/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.73	98.7200	98.7300	98.7200	0.00
02/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.18	99.1700	99.1800	99.1700	0.00
02/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.90	95.9000	95.9000	95.9000	0.00
02/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.03	95.0200	95.0300	95.0200	0.00
02/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.10	94.0900	94.1000	94.0900	0.00
02/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.13	94.1200	94.1300	94.1200	0.00
02/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.21	96.1900	96.2100	96.1900	51.00
02/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.23	96.2100	96.2300	96.2100	0.00
02/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.31	97.2900	97.3100	97.2900	0.00
02/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.15	101.1300	101.1500	101.1300	0.00
02/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.31	102.3000	102.3100	102.3000	0.00
02/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.56	95.5500	95.5600	95.5500	0.00
02/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.54	101.5300	101.5400	101.5300	0.00
02/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.93	96.9200	96.9300	96.9200	0.00
02/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.97	92.9500	92.9700	92.9500	0.00
02/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.89	89.8500	89.8900	89.8500	0.00
02/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.56	88.5200	88.5600	88.5200	0.00
02/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.70	90.6500	90.7000	90.6500	0.00
02/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.49	94.4400	94.4900	94.4400	0.00
02/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.01	92.9600	93.0100	92.9600	0.00
02/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.07	95.0200	95.0700	95.0200	0.00
02/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.55	100.4900	100.5500	100.4900	0.00
02/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.88	100.8200	100.8800	100.8200	0.00
02/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.29	94.2300	94.2900	94.2300	0.00
02/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.54	101.4800	101.5400	101.4800	0.00
02/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.02	94.9300	95.0200	94.9300	0.00
02/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
02/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/04/2019	R023 On 02-May-19			Bond Future	7.66	101.7749	7.6599	101.7749	66,073.00
02/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2573	3	2573	3	0.00
02/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2541	3	2541	3	0.00
02/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2510	3	2510	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
02/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	3	0	3	0	0.00
02/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	4	0	4	0	0.00
02/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	3	0	3	0	0.00
02/04/2019	R023 On 01-August-19			Bond Future	7.67	103.6630	7.6669	103.6630	0.00
02/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3841	4	3841	4	0.00
02/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3896	4	3896	4	0.00
02/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3869	4	3869	4	0.00
02/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	44	0	44	0	0.00
02/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	42	0	42	0	0.00
02/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	45	0	45	0	0.00
02/04/2019	R023 On 07-November-19			Bond Future	7.65	101.8874	7.6549	101.8874	0.00
02/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1571	2	1571	2	0.00
02/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1592	2	1592	2	0.00
02/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1612	2	1612	2	0.00
02/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	626	1	626	1	0.00
02/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	634	1	634	1	0.00
02/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	642	1	642	1	0.00
02/04/2019	R035 On 02-May-19			Bond Future	9.51	96.6207	9.5058	96.6207	80,653.00
02/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2272	2	2272	2	0.00
02/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2329	2	2329	2	0.00
02/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2216	2	2216	2	0.00
02/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	492	0	492	0	0.00
02/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	454	0	454	0	0.00
02/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	473	0	473	0	0.00
02/04/2019	R035 On 01-August-19			Bond Future	9.56	98.4132	9.5644	98.4132	0.00
02/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5740	6	5740	6	0.00
02/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5682	6	5682	6	0.00
02/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5624	6	5624	6	0.00
02/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	762	1	762	1	0.00
02/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	776	1	776	1	0.00
02/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	749	1	749	1	0.00
02/04/2019	R035 On 07-November-19			Bond Future	9.62	95.9572	9.6227	95.9572	0.00
02/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4393	4	4393	4	0.00
02/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4438	5	4438	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
02/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4484	5	4484	5	0.00
02/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2545	3	2545	3	0.00
02/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2489	2	2489	2	0.00
02/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2517	2	2517	2	0.00
02/04/2019	R186 On 02-May-19			Bond Future	8.51	114.9655	8.5132	114.9655	100,371.00
02/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3072	3	3072	3	0.00
02/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1268	1	1268	1	3,250.00
02/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3019	3	3019	3	0.00
02/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7011	7	7011	7	0.00
02/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8730	9	8730	9	0.00
02/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8143	8	8143	8	0.00
02/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4268	4	4268	4	3,250.00
02/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2399	2	2399	2	0.00
02/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2966	3	2966	3	0.00
02/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4543	5	4543	5	200.00
02/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1914	2	1914	2	7,500.00
02/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3179	3	3179	3	0.00
02/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1470	2	1470	2	200.00
02/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3993	4	3993	4	90.00
02/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1153	1	1153	1	90.00
02/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	753	1	753	1	7,000.00
02/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2913	3	2913	3	7,000.00
02/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8464	9	8464	9	0.00
02/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	235	0	235	0	0.00
02/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	83	0	83	0	7,500.00
02/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	831	1	831	1	0.00
02/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	524	1	524	1	0.00
02/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	15	0	15	0	0.00
02/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	373	0	373	0	4,150.00
02/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	63	0	63	0	3,250.00
02/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	142	0	142	0	4,000.00
02/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
02/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	27	0	27	0	0.00
02/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	1	0	1	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
02/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
02/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	74	0	74	0	0.00
02/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
02/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	20	0	20	0	0.00
02/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	463	0	463	0	4,100.00
02/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	79	0	79	0	0.00
02/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	71	0	71	0	0.00
02/04/2019	R186 On 01-August-19			Bond Future	8.56	111.7990	8.5611	111.7990	110.00
02/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	935	1	935	1	6,000.00
02/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3409	3	3409	3	6,000.00
02/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5594	6	5594	6	0.00
02/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1121	1	1121	1	19,142.00
02/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5691	6	5691	6	0.00
02/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8362	8	8362	8	0.00
02/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2055	2	2055	2	19,142.00
02/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4166	4	4166	4	0.00
02/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5642	6	5642	6	0.00
02/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	253	0	253	0	0.00
02/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	464	0	464	0	19,142.00
02/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2167	2	2167	2	0.00
02/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1261	1	1261	1	0.00
02/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	249	0	249	0	0.00
02/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	66	0	66	0	6,000.00
02/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	258	0	258	0	0.00
02/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	646	1	646	1	0.00
02/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2449	2	2449	2	0.00
02/04/2019	R186 On 07-November-19			Bond Future	8.60	114.1282	8.5986	114.1282	0.00
02/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3348	3	3348	3	0.00
02/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3384	3	3384	3	0.00
02/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3421	3	3421	3	0.00
02/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1450	1	1450	1	0.00
02/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1432	1	1432	1	0.00
02/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1468	1	1468	1	0.00
02/04/2019	R197 On 02-May-19			Bond Future	300.66	299.9687	300.6630	299.9687	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2019	R197 On 01-August-19			Bond Future	298.76	298.0526	298.7599	298.0526	40.00
02/04/2019	R197 On 07-November-19			Bond Future	305.06	304.3368	305.0585	304.3368	0.00
02/04/2019	R202 On 02-May-19			Bond Future	232.76	232.6929	232.7570	232.6929	8,706.00
02/04/2019	R202 On 01-August-19			Bond Future	233.12	233.0542	233.1195	233.0542	0.00
02/04/2019	R202 On 07-November-19			Bond Future	238.03	237.9676	238.0340	237.9676	0.00
02/04/2019	R207 On 02-May-19			Bond Future	6.64	102.6637	6.6439	102.6637	6,013.00
02/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	642	1	642	1	0.00
02/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	656	1	656	1	0.00
02/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	649	1	649	1	0.00
02/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 01-August-19			Bond Future	6.10	100.9270	6.0978	100.9270	50.00
02/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	535	1	535	1	0.00
02/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	539	1	539	1	0.00
02/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	543	1	543	1	0.00
02/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 07-November-19			Bond Future	3.48	103.0297	3.4819	103.0297	0.00
02/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
02/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	256	0	256	0	0.00
02/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	254	0	254	0	0.00
02/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	252	0	252	0	0.00
02/04/2019	R208 On 02-May-19			Bond Future	6.85	100.5299	6.8483	100.5299	15,592.00
02/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2026	2	2026	2	0.00
02/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2060	2	2060	2	0.00
02/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2043	2	2043	2	0.00
02/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
02/04/2019	R208 On 01-August-19			Bond Future	6.74	102.3949	6.7393	102.3949	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
02/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2174	2	2174	2	0.00
02/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2159	2	2159	2	0.00
02/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2144	2	2144	2	0.00
02/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	4	0	4	0	0.00
02/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	3	0	3	0	0.00
02/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	3	0	3	0	0.00
02/04/2019	R208 On 07-November-19			Bond Future	6.51	101.1219	6.5133	101.1219	0.00
02/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	589	1	589	1	0.00
02/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	579	1	579	1	0.00
02/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	569	1	569	1	0.00
02/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	167	0	167	0	0.00
02/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	170	0	170	0	0.00
02/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	164	0	164	0	0.00
02/04/2019	R209 On 02-May-19			Bond Future	9.44	74.0115	9.4385	74.0115	101,914.00
02/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2031	2	2031	2	0.00
02/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6632	7	6632	7	0.00
02/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7832	8	7832	8	0.00
02/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2080	2	2080	2	0.00
02/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	687	1	687	1	760.00
02/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3424	3	3424	3	760.00
02/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1982	2	1982	2	0.00
02/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	393	0	393	0	0.00
02/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1282	1	1282	1	0.00
02/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	7	0	7	0	11,560.00
02/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	2	0	2	0	760.00
02/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	116	0	116	0	0.00
02/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	377	0	377	0	0.00
02/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	361	0	361	0	0.00
02/04/2019	R209 On 01-August-19			Bond Future	9.49	75.3845	9.4902	75.3845	0.00
02/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4838	5	4838	5	0.00
02/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1386	1	1386	1	7,560.00
02/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4938	5	4938	5	0.00
02/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6418	6	6418	6	0.00
02/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3210	3	3210	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
02/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4888	5	4888	5	0.00
02/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	389	0	389	0	7,560.00
02/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2661	3	2661	3	0.00
02/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1200	1	1200	1	0.00
02/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	644	1	644	1	0.00
02/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	655	1	655	1	0.00
02/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	633	1	633	1	0.00
02/04/2019	R209 On 07-November-19			Bond Future	9.54	73.8013	9.5387	73.8013	0.00
02/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3833	4	3833	4	0.00
02/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3912	4	3912	4	0.00
02/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3873	4	3873	4	0.00
02/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2127	2	2127	2	0.00
02/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2103	2	2103	2	0.00
02/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2151	2	2151	2	0.00
02/04/2019	R210 On 02-May-19			Bond Future	185.05	185.0023	185.0529	185.0023	1,628.00
02/04/2019	R210 On 01-August-19			Bond Future	188.53	188.4797	188.5315	188.4797	0.00
02/04/2019	R210 On 07-November-19			Bond Future	189.87	189.8153	189.8677	189.8153	0.00
02/04/2019	R212 On 02-May-19			Bond Future	157.34	156.9589	157.3383	156.9589	7,946.00
02/04/2019	R212 On 01-August-19			Bond Future	158.08	157.6893	158.0758	157.6893	0.00
02/04/2019	R212 On 07-November-19			Bond Future	161.41	161.0140	161.4084	161.0140	0.00
02/04/2019	R213 On 02-May-19			Bond Future	9.19	85.7536	9.1892	85.7536	28,756.00
02/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2208	2	2208	2	0.00
02/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2158	2	2158	2	0.00
02/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2109	2	2109	2	0.00
02/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	275	0	275	0	0.00
02/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	288	0	288	0	0.00
02/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	263	0	263	0	0.00
02/04/2019	R213 On 01-August-19			Bond Future	9.24	87.3444	9.2426	87.3444	0.00
02/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4960	5	4960	5	0.00
02/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5009	5	5009	5	0.00
02/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5059	5	5059	5	0.00
02/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	493	0	493	0	0.00
02/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	511	1	511	1	0.00
02/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	502	0	502	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
02/04/2019	R213 On 07-November-19			Bond Future	9.30	85.6099	9.2951	85.6099	0.00
02/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3641	4	3641	4	0.00
02/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3678	4	3678	4	0.00
02/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3717	4	3717	4	0.00
02/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1867	2	1867	2	0.00
02/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1911	2	1911	2	0.00
02/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1889	2	1889	2	0.00
02/04/2019	R214 On 02-May-19			Bond Future	9.65	72.8628	9.6539	72.8628	21,077.00
02/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1973	2	1973	2	0.00
02/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1877	2	1877	2	0.00
02/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1925	2	1925	2	0.00
02/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	514	0	514	0	0.00
02/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	495	0	495	0	0.00
02/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	534	0	534	0	0.00
02/04/2019	R214 On 01-August-19			Bond Future	9.71	74.2145	9.7068	74.2145	0.00
02/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4841	5	4841	5	0.00
02/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4891	5	4891	5	0.00
02/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4791	5	4791	5	0.00
02/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	759	1	759	1	0.00
02/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	747	1	747	1	0.00
02/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	735	1	735	1	0.00
02/04/2019	R214 On 07-November-19			Bond Future	9.76	72.4603	9.7597	72.4603	0.00
02/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3989	4	3989	4	0.00
02/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3949	4	3949	4	0.00
02/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4029	4	4029	4	0.00
02/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2339	2	2339	2	0.00
02/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2314	2	2314	2	0.00
02/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2288	2	2288	2	0.00
02/04/2019	R248 On 02-May-19			Bond Future	9.61	93.3893	9.6134	93.3893	103,381.00
02/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2960	3	2960	3	0.00
02/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2893	3	2893	3	0.00
02/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	3027	3	3027	3	0.00
02/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	460	0	460	0	0.00
02/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	423	0	423	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
02/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	441	0	441	0	0.00
02/04/2019	R248 On 01-August-19			Bond Future	9.66	95.1218	9.6648	95.1218	100.00
02/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6617	7	6617	7	0.00
02/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6551	7	6551	7	0.00
02/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6485	7	6485	7	0.00
02/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	783	1	783	1	0.00
02/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	797	1	797	1	0.00
02/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	770	1	770	1	0.00
02/04/2019	R248 On 07-November-19			Bond Future	9.72	92.6608	9.7159	92.6608	0.00
02/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5336	5	5336	5	0.00
02/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5283	5	5283	5	0.00
02/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5231	5	5231	5	0.00
02/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2668	3	2668	3	0.00
02/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2699	3	2699	3	0.00
02/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2637	3	2637	3	0.00