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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
09/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	2025 On 02-May-19			Bond Future	133.66	133.6226	133.6583	133.6226	685.00
09/04/2019	2025 On 01-August-19			Bond Future	134.73	134.6984	134.7327	134.6984	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
09/04/2019	2025 On 07-November-19			Bond Future	137.56	137.5366	137.5607	137.5366	0.00
09/04/2019	2029 On 02-May-19			Bond Future	99.83	99.8610	99.8341	99.8610	3,020.00
09/04/2019	2029 On 01-August-19			Bond Future	101.71	101.7381	101.7092	101.7381	0.00
09/04/2019	2029 On 07-November-19			Bond Future	102.75	102.7902	102.7525	102.7902	0.00
09/04/2019	2030 On 02-May-19			Bond Future	9.05	94.8071	9.0478	94.8071	43,707.00
09/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2356	2	2356	2	0.00
09/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	7057	7	7057	7	0.00
09/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2464	2	2464	2	0.00
09/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	428	0	428	0	3,000.00
09/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2410	2	2410	2	3,000.00
09/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	173	0	173	0	0.00
09/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	165	0	165	0	0.00
09/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1389	2	1389	2	0.00
09/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	1	0	1	0	3,000.00
09/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	182	0	182	0	0.00
09/04/2019	2030 On 01-August-19			Bond Future	9.11	92.5608	9.1065	92.5608	0.00
09/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	251	0	251	0	2,025.00
09/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2227	2	2227	2	5,400.00
09/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4248	4	4248	4	0.00
09/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4199	4	4199	4	0.00
09/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1979	2	1979	2	2,025.00
09/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5393	5	5393	5	0.00
09/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	684	1	684	1	5,400.00
09/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5342	5	5342	5	0.00
09/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2414	2	2414	2	0.00
09/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5291	5	5291	5	0.00
09/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	892	1	892	1	0.00
09/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	426	0	426	0	0.00
09/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3056	3	3056	3	0.00
09/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1386	1	1386	1	0.00
09/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	660	1	660	1	4,800.00
09/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	442	0	442	0	0.00
09/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1704	2	1704	2	0.00
09/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3504	4	3504	4	0.00

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09/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	434	0	434	0	0.00
09/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	648	1	648	1	5,400.00
09/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1512	2	1512	2	0.00
09/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5212	5	5212	5	0.00
09/04/2019	2030 On 07-November-19			Bond Future	9.16	94.4882	9.1550	94.4882	0.00
09/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3825	4	3825	4	0.00
09/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3864	4	3864	4	0.00
09/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3786	4	3786	4	0.00
09/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1855	2	1855	2	0.00
09/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1834	2	1834	2	0.00
09/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1812	2	1812	2	0.00
09/04/2019	2032 On 02-May-19			Bond Future	9.28	92.9761	9.2772	92.9761	42,003.00
09/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2521	2	2521	2	0.00
09/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2636	2	2636	2	0.00
09/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2578	2	2578	2	0.00
09/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	220	0	220	0	0.00
09/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	200	0	200	0	0.00
09/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	210	0	210	0	0.00
09/04/2019	2032 On 01-August-19			Bond Future	9.33	94.7008	9.3344	94.7008	0.00
09/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5753	6	5753	6	0.00
09/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5699	6	5699	6	0.00
09/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5645	5	5645	5	0.00
09/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	611	1	611	1	0.00
09/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	591	1	591	1	0.00
09/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	601	1	601	1	0.00
09/04/2019	2032 On 07-November-19			Bond Future	9.39	92.5096	9.3888	92.5096	0.00
09/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4246	4	4246	4	0.00
09/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4204	4	4204	4	0.00
09/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4162	4	4162	4	0.00
09/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2050	2	2050	2	0.00
09/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2074	2	2074	2	0.00
09/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2026	2	2026	2	0.00
09/04/2019	2033 On 02-May-19			Bond Future	101.53	101.5580	101.5308	101.5580	6,090.00
09/04/2019	2033 On 01-August-19			Bond Future	103.44	103.4671	103.4377	103.4671	0.00

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09/04/2019	2033 On 07-November-19			Bond Future	104.44	104.4806	104.4423	104.4806	0.00
09/04/2019	2037 On 02-May-19			Bond Future	9.56	93.0761	9.5583	93.0761	51,935.00
09/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2272	2	2272	2	0.00
09/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2331	2	2331	2	0.00
09/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2213	2	2213	2	0.00
09/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	413	0	413	0	0.00
09/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	395	0	395	0	0.00
09/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	378	0	378	0	0.00
09/04/2019	2037 On 01-August-19			Bond Future	9.62	90.5475	9.6200	90.5475	0.00
09/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5745	6	5745	6	0.00
09/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5863	6	5863	6	0.00
09/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5804	6	5804	6	0.00
09/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	737	1	737	1	0.00
09/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	725	1	725	1	0.00
09/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	750	1	750	1	0.00
09/04/2019	2037 On 07-November-19			Bond Future	9.67	92.4330	9.6741	92.4330	0.00
09/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4580	4	4580	4	0.00
09/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4673	5	4673	5	0.00
09/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4626	5	4626	5	0.00
09/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2467	3	2467	3	0.00
09/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2439	3	2439	3	0.00
09/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2495	3	2495	3	0.00
09/04/2019	2038 On 02-May-19			Bond Future	120.39	120.4186	120.3864	120.4186	11,111.00
09/04/2019	2038 On 01-August-19			Bond Future	121.03	121.0667	121.0322	121.0667	0.00
09/04/2019	2038 On 07-November-19			Bond Future	123.57	123.6177	123.5727	123.6177	0.00
09/04/2019	2040 On 02-May-19			Bond Future	9.65	96.3405	9.6483	96.3405	25,028.00
09/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2482	2	2482	2	0.00
09/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4588	4	4588	4	1,150.00
09/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2418	2	2418	2	0.00
09/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	909	1	909	1	1,150.00
09/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2355	2	2355	2	0.00
09/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4220	4	4220	4	0.00
09/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1116	1	1116	1	0.00
09/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	109	0	109	0	880.00

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09/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1101	1	1101	1	880.00
09/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	401	0	401	0	0.00
09/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	420	1	420	1	0.00
09/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	383	0	383	0	0.00
09/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1321	1	1321	1	0.00
09/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	84	0	84	0	0.00
09/04/2019	2040 On 01-August-19			Bond Future	9.71	93.6221	9.7102	93.6221	0.00
09/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	6072	6	6072	6	0.00
09/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6134	6	6134	6	0.00
09/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6197	6	6197	6	0.00
09/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	839	1	839	1	0.00
09/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	867	1	867	1	0.00
09/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	853	1	853	1	0.00
09/04/2019	2040 On 07-November-19			Bond Future	9.76	95.5717	9.7647	95.5717	0.00
09/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4914	5	4914	5	0.00
09/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4964	5	4964	5	0.00
09/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	5015	5	5015	5	0.00
09/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2697	3	2697	3	0.00
09/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2755	3	2755	3	0.00
09/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2726	3	2726	3	0.00
09/04/2019	2044 On 02-May-19			Bond Future	9.66	93.5512	9.6574	93.5512	37,759.00
09/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2475	2	2475	2	0.00
09/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2540	2	2540	2	0.00
09/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2606	2	2606	2	0.00
09/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	388	0	388	0	0.00
09/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	371	0	371	0	0.00
09/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	407	0	407	0	0.00
09/04/2019	2044 On 01-August-19			Bond Future	9.72	90.9063	9.7163	90.9063	0.00
09/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6343	6	6343	6	0.00
09/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7240	7	7240	7	0.00
09/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3269	3	3269	3	100.00
09/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6406	6	6406	6	0.00
09/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1226	1	1226	1	100.00
09/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6279	6	6279	6	0.00

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09/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	865	1	865	1	0.00
09/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4374	5	4374	5	0.00
09/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	676	1	676	1	100.00
09/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	837	1	837	1	0.00
09/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2048	2	2048	2	0.00
09/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	851	1	851	1	0.00
09/04/2019	2044 On 07-November-19			Bond Future	9.77	92.7992	9.7681	92.7992	0.00
09/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5164	5	5164	5	0.00
09/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5216	5	5216	5	0.00
09/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5113	5	5113	5	0.00
09/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2768	3	2768	3	0.00
09/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2738	3	2738	3	0.00
09/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2709	3	2709	3	0.00
09/04/2019	2046 On 02-May-19			Bond Future	112.21	112.2402	112.2103	112.2402	12,523.00
09/04/2019	2046 On 01-August-19			Bond Future	114.32	114.3498	114.3177	114.3498	0.00
09/04/2019	2046 On 07-November-19			Bond Future	115.00	115.0444	115.0022	115.0444	0.00
09/04/2019	2050 On 02-May-19			Bond Future	117.33	117.1240	117.3324	117.1240	10,717.00
09/04/2019	2050 On 01-August-19			Bond Future	117.74	117.5340	117.7447	117.5340	0.00
09/04/2019	2050 On 07-November-19			Bond Future	120.22	120.0106	120.2160	120.0106	0.00
09/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	AL37 On 02-May-19			Index Future	634.19	633.5780	634.1920	633.5780	0.00
09/04/2019	AL37 On 01-August-19			Index Future	645.94	645.3310	645.9430	645.3310	0.00
09/04/2019	AL37 On 07-November-19			Index Future	659.33	658.7600	659.3310	658.7600	0.00
09/04/2019	AL7T On 02-May-19			Index Future	736.48	735.2730	736.4810	735.2730	0.00
09/04/2019	AL7T On 01-August-19			Index Future	750.13	748.9120	750.1270	748.9120	0.00
09/04/2019	AL7T On 07-November-19			Index Future	765.68	764.4960	765.6750	764.4960	0.00
09/04/2019	ALBI On 02-May-19			Index Future	667.43	666.1240	667.4250	666.1240	898.00
09/04/2019	ALBI On 01-August-19			Index Future	679.79	678.4800	679.7910	678.4800	74.00
09/04/2019	ALBI On 07-November-19			Index Future	693.88	692.5980	693.8820	692.5980	0.00
09/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2019	ES33 On 02-May-19			Bond Future	10.73	77.5003	10.7335	77.5003	350.00
09/04/2019	ES33 On 01-August-19			Bond Future	10.83	78.9379	10.8341	78.9379	0.00
09/04/2019	ES33 On 07-November-19			Bond Future	10.94	76.7851	10.9392	76.7851	0.00
09/04/2019	ES42 On 02-May-19			Bond Future	11.01	79.2187	11.0090	79.2187	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
09/04/2019	ES42 On 01-August-19			Bond Future	11.11	80.6883	11.1082	80.6883	0.00
09/04/2019	ES42 On 07-November-19			Bond Future	11.21	78.1016	11.2119	78.1016	0.00
09/04/2019	GOVI On 02-May-19			GOVI	661.10	659.7880	661.1040	659.7880	449.00
09/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	132240	12	132240	12	0.00
09/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	132340	12	132340	12	0.00
09/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	132440	12	132440	12	0.00
09/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 01-August-19			GOVI	673.35	672.0260	673.3530	672.0260	2.00
09/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	346630	33	346630	33	0.00
09/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	346730	33	346730	33	0.00
09/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	346830	33	346830	33	0.00
09/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 07-November-19			GOVI	687.31	686.0100	687.3100	686.0100	0.00
09/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	144100	13	144100	13	0.00
09/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	144000	13	144000	13	0.00
09/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	143900	13	143900	13	0.00
09/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
09/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
09/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2019	IGOV On 02-May-19			Index Future	254.89	254.8920	254.8850	254.8920	723.00
09/04/2019	IGOV On 01-August-19			Index Future	259.67	259.6830	259.6700	259.6830	299.00
09/04/2019	IGOV On 07-November-19			Index Future	265.12	265.1530	265.1190	265.1530	0.00
09/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
09/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
09/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
09/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
09/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
09/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7400	98.7500	98.7400	0.00
09/04/2019	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
09/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.21	99.2100	99.2100	99.2100	0.00
09/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.96	95.9500	95.9600	95.9500	0.00
09/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.07	95.0700	95.0700	95.0700	0.00
09/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.14	94.1400	94.1400	94.1400	0.00
09/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.17	94.1700	94.1700	94.1700	0.00
09/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.25	96.2600	96.2500	96.2600	51.00
09/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.28	96.2900	96.2800	96.2900	0.00
09/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.36	97.3700	97.3600	97.3700	0.00
09/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.20	101.2000	101.2000	101.2000	0.00
09/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.37	102.3600	102.3700	102.3600	0.00
09/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.62	95.6000	95.6200	95.6000	0.00
09/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.61	101.5800	101.6100	101.5800	0.00
09/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.00	96.9700	97.0000	96.9700	0.00
09/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.06	93.0300	93.0600	93.0300	0.00
09/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.98	89.9500	89.9800	89.9500	0.00
09/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.66	88.6300	88.6600	88.6300	0.00
09/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.81	90.7700	90.8100	90.7700	0.00
09/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.61	94.5600	94.6100	94.5600	0.00
09/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.14	93.0900	93.1400	93.0900	0.00
09/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.21	95.1500	95.2100	95.1500	0.00
09/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.69	100.6400	100.6900	100.6400	0.00
09/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.03	100.9800	101.0300	100.9800	0.00
09/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.45	94.4000	94.4500	94.4000	0.00
09/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.71	101.6600	101.7100	101.6600	0.00
09/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.19	95.1300	95.1900	95.1300	0.00
09/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/04/2019	R023 On 02-May-19			Bond Future	7.62	101.7450	7.6209	101.7450	60,579.00
09/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2698	3	2698	3	0.00
09/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2666	3	2666	3	0.00
09/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2635	3	2635	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
09/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	1	0	1	0	0.00
09/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	1	0	1	0	0.00
09/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	1	0	1	0	0.00
09/04/2019	R023 On 01-August-19			Bond Future	7.63	103.6324	7.6253	103.6324	0.00
09/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3957	4	3957	4	0.00
09/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	4014	4	4014	4	0.00
09/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3985	4	3985	4	0.00
09/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	33	0	33	0	0.00
09/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	32	0	32	0	0.00
09/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	34	0	34	0	0.00
09/04/2019	R023 On 07-November-19			Bond Future	7.61	101.8549	7.6127	101.8549	0.00
09/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1621	2	1621	2	0.00
09/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1642	2	1642	2	0.00
09/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1662	2	1662	2	0.00
09/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	555	1	555	1	0.00
09/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	563	1	563	1	0.00
09/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	570	1	570	1	0.00
09/04/2019	R035 On 02-May-19			Bond Future	9.47	96.5776	9.4722	96.5776	80,557.00
09/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2392	2	2392	2	0.00
09/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2453	2	2453	2	0.00
09/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2333	2	2333	2	0.00
09/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	346	0	346	0	0.00
09/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	315	0	315	0	0.00
09/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	330	0	330	0	0.00
09/04/2019	R035 On 01-August-19			Bond Future	9.53	98.3691	9.5298	98.3691	0.00
09/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5988	6	5988	6	0.00
09/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5929	6	5929	6	0.00
09/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5870	6	5870	6	0.00
09/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	743	1	743	1	0.00
09/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	756	1	756	1	0.00
09/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	731	1	731	1	0.00
09/04/2019	R035 On 07-November-19			Bond Future	9.59	95.9109	9.5881	95.9109	0.00
09/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4609	5	4609	5	0.00
09/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4656	5	4656	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
09/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4703	5	4703	5	0.00
09/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2498	3	2498	3	0.00
09/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2446	3	2446	3	0.00
09/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2472	3	2472	3	0.00
09/04/2019	R186 On 02-May-19			Bond Future	8.50	114.8694	8.4959	114.8694	99,788.00
09/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3147	3	3147	3	0.00
09/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1267	1	1267	1	3,250.00
09/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3093	3	3093	3	0.00
09/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7114	7	7114	7	0.00
09/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8833	9	8833	9	0.00
09/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8246	8	8246	8	0.00
09/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4360	4	4360	4	3,250.00
09/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2453	2	2453	2	0.00
09/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3039	3	3039	3	0.00
09/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4638	4	4638	4	200.00
09/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1947	2	1947	2	7,500.00
09/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3256	3	3256	3	0.00
09/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1480	1	1480	1	200.00
09/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4083	4	4083	4	90.00
09/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1146	1	1146	1	90.00
09/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	725	1	725	1	7,000.00
09/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2985	3	2985	3	7,000.00
09/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8567	8	8567	8	0.00
09/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	165	0	165	0	0.00
09/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	51	0	51	0	7,500.00
09/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	701	1	701	1	0.00
09/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	415	0	415	0	0.00
09/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	7	0	7	0	0.00
09/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	280	0	280	0	4,150.00
09/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	37	0	37	0	3,250.00
09/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	94	0	94	0	4,000.00
09/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
09/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	14	0	14	0	0.00
09/04/2019	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
09/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
09/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	45	0	45	0	0.00
09/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
09/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	10	0	10	0	0.00
09/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	359	0	359	0	4,100.00
09/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	48	0	48	0	0.00
09/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	42	0	42	0	0.00
09/04/2019	R186 On 01-August-19			Bond Future	8.54	111.7010	8.5432	111.7010	110.00
09/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3500	3	3500	3	6,000.00
09/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	970	1	970	1	6,000.00
09/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5693	6	5693	6	0.00
09/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1156	1	1156	1	0.00
09/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5788	6	5788	6	0.00
09/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8452	8	8452	8	0.00
09/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2111	2	2111	2	0.00
09/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4265	4	4265	4	0.00
09/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5741	6	5741	6	0.00
09/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	249	0	249	0	0.00
09/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	460	0	460	0	0.00
09/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2100	2	2100	2	0.00
09/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1213	1	1213	1	0.00
09/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	242	0	242	0	0.00
09/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	52	0	52	0	6,000.00
09/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	255	0	255	0	0.00
09/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	634	1	634	1	0.00
09/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2380	2	2380	2	0.00
09/04/2019	R186 On 07-November-19			Bond Future	8.58	114.0265	8.5816	114.0265	0.00
09/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3511	3	3511	3	0.00
09/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3549	3	3549	3	0.00
09/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3586	4	3586	4	0.00
09/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1520	2	1520	2	0.00
09/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1503	2	1503	2	0.00
09/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1537	2	1537	2	0.00
09/04/2019	R197 On 02-May-19			Bond Future	301.07	301.2716	301.0656	301.2716	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
09/04/2019	R197 On 01-August-19			Bond Future	299.27	299.4840	299.2698	299.4840	40.00
09/04/2019	R197 On 07-November-19			Bond Future	305.55	305.7944	305.5513	305.7944	0.00
09/04/2019	R202 On 02-May-19			Bond Future	232.04	232.1010	232.0391	232.1010	8,717.00
09/04/2019	R202 On 01-August-19			Bond Future	232.44	232.5065	232.4399	232.5065	0.00
09/04/2019	R202 On 07-November-19			Bond Future	237.32	237.4054	237.3185	237.4054	0.00
09/04/2019	R207 On 02-May-19			Bond Future	6.65	102.6218	6.6483	102.6218	6,013.00
09/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	640	1	640	1	0.00
09/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	653	1	653	1	0.00
09/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	646	1	646	1	0.00
09/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 01-August-19			Bond Future	6.11	100.8842	6.1083	100.8842	50.00
09/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	530	1	530	1	0.00
09/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	534	1	534	1	0.00
09/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	538	1	538	1	0.00
09/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 07-November-19			Bond Future	3.56	102.9846	3.5606	102.9846	0.00
09/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
09/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	270	0	270	0	0.00
09/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	268	0	268	0	0.00
09/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	266	0	266	0	0.00
09/04/2019	R208 On 02-May-19			Bond Future	6.83	100.5016	6.8283	100.5016	15,592.00
09/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2061	2	2061	2	0.00
09/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2095	2	2095	2	0.00
09/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2078	2	2078	2	0.00
09/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
09/04/2019	R208 On 01-August-19			Bond Future	6.72	102.3659	6.7172	102.3659	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
09/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2206	2	2206	2	0.00
09/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2191	2	2191	2	0.00
09/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2176	2	2176	2	0.00
09/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	2	0	2	0	0.00
09/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	2	0	2	0	0.00
09/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	2	0	2	0	0.00
09/04/2019	R208 On 07-November-19			Bond Future	6.49	101.0909	6.4939	101.0909	0.00
09/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	604	1	604	1	0.00
09/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	593	1	593	1	0.00
09/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	582	1	582	1	0.00
09/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	155	0	155	0	0.00
09/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	158	0	158	0	0.00
09/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	153	0	153	0	0.00
09/04/2019	R209 On 02-May-19			Bond Future	9.42	73.9039	9.4203	73.9039	101,914.00
09/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2058	2	2058	2	0.00
09/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6749	7	6749	7	0.00
09/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7952	8	7952	8	0.00
09/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2109	2	2109	2	0.00
09/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	661	1	661	1	760.00
09/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3505	3	3505	3	760.00
09/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	2007	2	2007	2	0.00
09/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	296	0	296	0	0.00
09/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1135	1	1135	1	0.00
09/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	3	0	3	0	11,560.00
09/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
09/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	76	0	76	0	0.00
09/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	282	0	282	0	0.00
09/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	269	0	269	0	0.00
09/04/2019	R209 On 01-August-19			Bond Future	9.47	75.2748	9.4717	75.2748	0.00
09/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4967	5	4967	5	0.00
09/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1465	1	1465	1	7,560.00
09/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	5067	5	5067	5	0.00
09/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6549	6	6549	6	0.00
09/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3309	3	3309	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
09/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	5017	5	5017	5	0.00
09/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	398	0	398	0	7,560.00
09/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2617	3	2617	3	0.00
09/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1178	1	1178	1	0.00
09/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	650	1	650	1	0.00
09/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	661	1	661	1	0.00
09/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	640	1	640	1	0.00
09/04/2019	R209 On 07-November-19			Bond Future	9.52	73.6882	9.5207	73.6882	0.00
09/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3962	4	3962	4	0.00
09/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	4043	4	4043	4	0.00
09/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	4003	4	4003	4	0.00
09/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2139	2	2139	2	0.00
09/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2116	2	2116	2	0.00
09/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2162	2	2162	2	0.00
09/04/2019	R210 On 02-May-19			Bond Future	184.99	185.0400	184.9901	185.0400	1,628.00
09/04/2019	R210 On 01-August-19			Bond Future	188.46	188.5181	188.4643	188.5181	0.00
09/04/2019	R210 On 07-November-19			Bond Future	189.82	189.8905	189.8203	189.8905	0.00
09/04/2019	R212 On 02-May-19			Bond Future	157.26	157.2630	157.2609	157.2630	8,946.00
09/04/2019	R212 On 01-August-19			Bond Future	158.03	158.0314	158.0268	158.0314	0.00
09/04/2019	R212 On 07-November-19			Bond Future	161.34	161.3613	161.3438	161.3613	0.00
09/04/2019	R213 On 02-May-19			Bond Future	9.17	85.6521	9.1660	85.6521	28,739.00
09/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2272	2	2272	2	0.00
09/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2221	2	2221	2	0.00
09/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2169	2	2169	2	0.00
09/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	190	0	190	0	0.00
09/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	200	0	200	0	0.00
09/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	181	0	181	0	0.00
09/04/2019	R213 On 01-August-19			Bond Future	9.22	87.2409	9.2189	87.2409	0.00
09/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5105	5	5105	5	0.00
09/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5154	5	5154	5	0.00
09/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5204	5	5204	5	0.00
09/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	490	1	490	1	0.00
09/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	507	1	507	1	0.00
09/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	498	1	498	1	0.00

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09/04/2019	R213 On 07-November-19			Bond Future	9.27	85.5030	9.2718	85.5030	0.00
09/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3803	4	3803	4	0.00
09/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3843	4	3843	4	0.00
09/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3882	4	3882	4	0.00
09/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1889	2	1889	2	0.00
09/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1930	2	1930	2	0.00
09/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1909	2	1909	2	0.00
09/04/2019	R214 On 02-May-19			Bond Future	9.63	72.6809	9.6255	72.6809	21,077.00
09/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	2018	2	2018	2	0.00
09/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1915	2	1915	2	0.00
09/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1966	2	1966	2	0.00
09/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	358	0	358	0	0.00
09/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	342	0	342	0	0.00
09/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	374	0	374	0	0.00
09/04/2019	R214 On 01-August-19			Bond Future	9.68	74.0291	9.6778	74.0291	0.00
09/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	5037	5	5037	5	0.00
09/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	5088	5	5088	5	0.00
09/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4986	5	4986	5	0.00
09/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	755	1	755	1	0.00
09/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	743	1	743	1	0.00
09/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	731	1	731	1	0.00
09/04/2019	R214 On 07-November-19			Bond Future	9.73	72.2700	9.7308	72.2700	0.00
09/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4162	4	4162	4	0.00
09/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	4121	4	4121	4	0.00
09/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4204	4	4204	4	0.00
09/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2313	2	2313	2	0.00
09/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2289	2	2289	2	0.00
09/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2265	2	2265	2	0.00
09/04/2019	R248 On 02-May-19			Bond Future	9.61	93.0171	9.6103	93.0171	103,341.00
09/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2909	3	2909	3	0.00
09/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2840	3	2840	3	0.00
09/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2979	3	2979	3	0.00
09/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	380	0	380	0	0.00
09/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	347	0	347	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
09/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	363	0	363	0	0.00
09/04/2019	R248 On 01-August-19			Bond Future	9.66	94.7426	9.6618	94.7426	100.00
09/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6690	7	6690	7	0.00
09/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6625	6	6625	6	0.00
09/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6559	6	6559	6	0.00
09/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	831	1	831	1	0.00
09/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	845	1	845	1	0.00
09/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	817	1	817	1	0.00
09/04/2019	R248 On 07-November-19			Bond Future	9.71	92.2723	9.7138	92.2723	0.00
09/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5431	5	5431	5	0.00
09/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5377	5	5377	5	0.00
09/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5323	5	5323	5	0.00
09/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2743	3	2743	3	0.00
09/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2773	3	2773	3	0.00
09/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2713	3	2713	3	0.00