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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
10/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	2025 On 02-May-19			Bond Future	133.59	133.6583	133.5889	133.6583	685.00
10/04/2019	2025 On 01-August-19			Bond Future	134.66	134.7327	134.6608	134.7327	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
10/04/2019	2025 On 07-November-19			Bond Future	137.49	137.5607	137.4864	137.5607	0.00
10/04/2019	2029 On 02-May-19			Bond Future	99.69	99.8341	99.6944	99.8341	3,020.00
10/04/2019	2029 On 01-August-19			Bond Future	101.57	101.7092	101.5658	101.7092	0.00
10/04/2019	2029 On 07-November-19			Bond Future	102.61	102.7525	102.6056	102.7525	0.00
10/04/2019	2030 On 02-May-19			Bond Future	9.01	94.9977	9.0103	94.9977	43,707.00
10/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2550	2	2550	2	0.00
10/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	7299	7	7299	7	0.00
10/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2661	2	2661	2	0.00
10/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	489	0	489	0	3,000.00
10/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2606	2	2606	2	3,000.00
10/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	127	0	127	0	0.00
10/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	120	0	120	0	0.00
10/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1208	1	1208	1	0.00
10/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
10/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	134	0	134	0	0.00
10/04/2019	2030 On 01-August-19			Bond Future	9.07	92.7535	9.0678	92.7535	0.00
10/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2402	2	2402	2	5,400.00
10/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4485	4	4485	4	0.00
10/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	300	0	300	0	2,025.00
10/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4437	4	4437	4	0.00
10/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	793	1	793	1	5,400.00
10/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5589	5	5589	5	0.00
10/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	2143	2	2143	2	2,025.00
10/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5640	5	5640	5	0.00
10/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2597	2	2597	2	0.00
10/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	1014	1	1014	1	0.00
10/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5537	5	5537	5	0.00
10/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	427	0	427	0	0.00
10/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	2933	3	2933	3	0.00
10/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1323	1	1323	1	0.00
10/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	442	0	442	0	0.00
10/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	652	1	652	1	4,800.00
10/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1623	2	1623	2	0.00
10/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3368	4	3368	4	0.00

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10/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	435	0	435	0	0.00
10/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1441	2	1441	2	0.00
10/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	640	1	640	1	5,400.00
10/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5014	5	5014	5	0.00
10/04/2019	2030 On 07-November-19			Bond Future	9.11	94.6773	9.1148	94.6773	0.00
10/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3876	4	3876	4	0.00
10/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3916	4	3916	4	0.00
10/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3836	4	3836	4	0.00
10/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1654	2	1654	2	0.00
10/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1634	2	1634	2	0.00
10/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1614	2	1614	2	0.00
10/04/2019	2032 On 02-May-19			Bond Future	9.24	93.1844	9.2398	93.1844	42,003.00
10/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2728	3	2728	3	0.00
10/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2847	3	2847	3	0.00
10/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2787	3	2787	3	0.00
10/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	163	0	163	0	0.00
10/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	147	0	147	0	0.00
10/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	155	0	155	0	0.00
10/04/2019	2032 On 01-August-19			Bond Future	9.30	94.9116	9.2959	94.9116	0.00
10/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5956	6	5956	6	0.00
10/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5901	6	5901	6	0.00
10/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5847	6	5847	6	0.00
10/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	545	1	545	1	0.00
10/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	527	1	527	1	0.00
10/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	536	1	536	1	0.00
10/04/2019	2032 On 07-November-19			Bond Future	9.35	92.7171	9.3490	92.7171	0.00
10/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4298	4	4298	4	0.00
10/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4254	4	4254	4	0.00
10/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4211	4	4211	4	0.00
10/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1828	2	1828	2	0.00
10/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	1851	2	1851	2	0.00
10/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1806	2	1806	2	0.00
10/04/2019	2033 On 02-May-19			Bond Future	101.48	101.5308	101.4794	101.5308	6,090.00
10/04/2019	2033 On 01-August-19			Bond Future	103.38	103.4377	103.3843	103.4377	0.00

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10/04/2019	2033 On 07-November-19			Bond Future	104.39	104.4423	104.3873	104.4423	0.00
10/04/2019	2037 On 02-May-19			Bond Future	9.52	93.2713	9.5158	93.2713	51,935.00
10/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2511	2	2511	2	0.00
10/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2573	2	2573	2	0.00
10/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2449	2	2449	2	0.00
10/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	312	0	312	0	0.00
10/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	298	0	298	0	0.00
10/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	284	0	284	0	0.00
10/04/2019	2037 On 01-August-19			Bond Future	9.58	90.7449	9.5763	90.7449	0.00
10/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	6076	6	6076	6	0.00
10/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	6195	6	6195	6	0.00
10/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	6135	6	6135	6	0.00
10/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	727	1	727	1	0.00
10/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	715	1	715	1	0.00
10/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	739	1	739	1	0.00
10/04/2019	2037 On 07-November-19			Bond Future	9.63	92.6270	9.6289	92.6270	0.00
10/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4655	5	4655	5	0.00
10/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4751	5	4751	5	0.00
10/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4703	5	4703	5	0.00
10/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2196	2	2196	2	0.00
10/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2169	2	2169	2	0.00
10/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2222	2	2222	2	0.00
10/04/2019	2038 On 02-May-19			Bond Future	120.33	120.3864	120.3263	120.3864	11,111.00
10/04/2019	2038 On 01-August-19			Bond Future	120.97	121.0322	120.9698	121.0322	0.00
10/04/2019	2038 On 07-November-19			Bond Future	123.51	123.5727	123.5082	123.5727	0.00
10/04/2019	2040 On 02-May-19			Bond Future	9.60	96.5935	9.5957	96.5935	25,028.00
10/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2816	2	2816	2	0.00
10/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	5003	5	5003	5	1,150.00
10/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2748	2	2748	2	0.00
10/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	1091	1	1091	1	1,150.00
10/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2681	2	2681	2	0.00
10/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4626	4	4626	4	0.00
10/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1325	1	1325	1	0.00
10/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	68	0	68	0	880.00

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10/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	862	1	862	1	880.00
10/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	283	0	283	0	0.00
10/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	298	0	298	0	0.00
10/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	51	0	51	0	0.00
10/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	269	0	269	0	0.00
10/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1054	1	1054	1	0.00
10/04/2019	2040 On 01-August-19			Bond Future	9.66	93.8784	9.6560	93.8784	0.00
10/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	6410	6	6410	6	0.00
10/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	6474	6	6474	6	0.00
10/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6538	6	6538	6	0.00
10/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	725	1	725	1	0.00
10/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	750	1	750	1	0.00
10/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	737	1	737	1	0.00
10/04/2019	2040 On 07-November-19			Bond Future	9.71	95.8256	9.7089	95.8256	0.00
10/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	5046	5	5046	5	0.00
10/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	5098	5	5098	5	0.00
10/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	5151	5	5151	5	0.00
10/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2369	3	2369	3	0.00
10/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2423	3	2423	3	0.00
10/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2396	3	2396	3	0.00
10/04/2019	2044 On 02-May-19			Bond Future	9.62	93.8103	9.6150	93.8103	39,759.00
10/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2743	2	2743	2	0.00
10/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2812	3	2812	3	0.00
10/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2880	3	2880	3	0.00
10/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	290	0	290	0	0.00
10/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	276	0	276	0	0.00
10/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	305	0	305	0	0.00
10/04/2019	2044 On 01-August-19			Bond Future	9.67	91.1687	9.6727	91.1687	0.00
10/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6624	6	6624	6	0.00
10/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7537	7	7537	7	0.00
10/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3467	3	3467	3	100.00
10/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6689	6	6689	6	0.00
10/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1326	1	1326	1	100.00
10/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6560	6	6560	6	0.00

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10/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	770	1	770	1	0.00
10/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4098	4	4098	4	0.00
10/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	598	1	598	1	100.00
10/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	744	1	744	1	0.00
10/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	1871	2	1871	2	0.00
10/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	757	1	757	1	0.00
10/04/2019	2044 On 07-November-19			Bond Future	9.72	93.0597	9.7232	93.0597	0.00
10/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5254	5	5254	5	0.00
10/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5307	5	5307	5	0.00
10/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5201	5	5201	5	0.00
10/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2473	3	2473	3	0.00
10/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2445	3	2445	3	0.00
10/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2417	3	2417	3	0.00
10/04/2019	2046 On 02-May-19			Bond Future	112.05	112.2103	112.0497	112.2103	12,523.00
10/04/2019	2046 On 01-August-19			Bond Future	114.15	114.3177	114.1532	114.3177	0.00
10/04/2019	2046 On 07-November-19			Bond Future	114.83	115.0022	114.8336	115.0022	0.00
10/04/2019	2050 On 02-May-19			Bond Future	117.04	117.3324	117.0351	117.3324	10,717.00
10/04/2019	2050 On 01-August-19			Bond Future	117.44	117.7447	117.4407	117.7447	0.00
10/04/2019	2050 On 07-November-19			Bond Future	119.91	120.2160	119.9052	120.2160	0.00
10/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	AL37 On 02-May-19			Index Future	635.01	634.1920	635.0100	634.1920	0.00
10/04/2019	AL37 On 01-August-19			Index Future	646.77	645.9430	646.7740	645.9430	0.00
10/04/2019	AL37 On 07-November-19			Index Future	660.18	659.3310	660.1780	659.3310	0.00
10/04/2019	AL7T On 02-May-19			Index Future	738.09	736.4810	738.0880	736.4810	0.00
10/04/2019	AL7T On 01-August-19			Index Future	751.76	750.1270	751.7610	750.1270	0.00
10/04/2019	AL7T On 07-November-19			Index Future	767.34	765.6750	767.3410	765.6750	0.00
10/04/2019	ALBI On 02-May-19			Index Future	669.38	667.4250	669.3790	667.4250	898.00
10/04/2019	ALBI On 01-August-19			Index Future	681.78	679.7910	681.7790	679.7910	74.00
10/04/2019	ALBI On 07-November-19			Index Future	695.91	693.8820	695.9090	693.8820	0.00
10/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2019	ES33 On 02-May-19			Bond Future	10.69	77.6500	10.6897	77.6500	350.00
10/04/2019	ES33 On 01-August-19			Bond Future	10.79	79.0892	10.7889	79.0892	0.00
10/04/2019	ES33 On 07-November-19			Bond Future	10.89	76.9333	10.8924	76.9333	0.00
10/04/2019	ES42 On 02-May-19			Bond Future	10.96	79.4256	10.9594	79.4256	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
10/04/2019	ES42 On 01-August-19			Bond Future	11.06	80.8979	11.0570	80.8979	0.00
10/04/2019	ES42 On 07-November-19			Bond Future	11.16	78.3091	11.1589	78.3091	0.00
10/04/2019	GOVI On 02-May-19			GOVI	663.12	661.1040	663.1230	661.1040	449.00
10/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	152430	13	152430	13	0.00
10/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	152530	13	152530	13	0.00
10/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	152630	13	152630	13	0.00
10/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 01-August-19			GOVI	675.41	673.3530	675.4080	673.3530	2.00
10/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	367180	35	367180	35	0.00
10/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	367280	35	367280	35	0.00
10/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	367380	35	367380	35	0.00
10/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 07-November-19			GOVI	689.41	687.3100	689.4050	687.3100	0.00
10/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	165050	14	165050	14	0.00
10/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	164950	14	164950	14	0.00
10/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	164850	14	164850	14	0.00
10/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2019	IGOV On 02-May-19			Index Future	254.76	254.8850	254.7610	254.8850	723.00
10/04/2019	IGOV On 01-August-19			Index Future	259.54	259.6700	259.5440	259.6700	299.00
10/04/2019	IGOV On 07-November-19			Index Future	264.99	265.1190	264.9890	265.1190	0.00
10/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
10/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
10/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
10/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
10/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7900	102.7800	102.7900	0.00
10/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7500	98.7400	98.7500	0.00
10/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.27	102.2800	102.2700	102.2800	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
10/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.20	99.2100	99.2000	99.2100	0.00
10/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.94	95.9600	95.9400	95.9600	0.00
10/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.05	95.0700	95.0500	95.0700	0.00
10/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.12	94.1400	94.1200	94.1400	0.00
10/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.15	94.1700	94.1500	94.1700	0.00
10/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.23	96.2500	96.2300	96.2500	51.00
10/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.26	96.2800	96.2600	96.2800	0.00
10/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.32	97.3600	97.3200	97.3600	0.00
10/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.15	101.2000	101.1500	101.2000	0.00
10/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.30	102.3700	102.3000	102.3700	0.00
10/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.53	95.6200	95.5300	95.6200	0.00
10/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.51	101.6100	101.5100	101.6100	0.00
10/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.90	97.0000	96.9000	97.0000	0.00
10/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.93	93.0600	92.9300	93.0600	0.00
10/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.84	89.9800	89.8400	89.9800	0.00
10/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.51	88.6600	88.5100	88.6600	0.00
10/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.65	90.8100	90.6500	90.8100	0.00
10/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.45	94.6100	94.4500	94.6100	0.00
10/04/2019	IS10 On 15-March-27			Interest Rate Swap	92.97	93.1400	92.9700	93.1400	0.00
10/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.04	95.2100	95.0400	95.2100	0.00
10/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.52	100.6900	100.5200	100.6900	0.00
10/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.87	101.0300	100.8700	101.0300	0.00
10/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.28	94.4500	94.2800	94.4500	0.00
10/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.54	101.7100	101.5400	101.7100	0.00
10/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.01	95.1900	95.0100	95.1900	0.00
10/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/04/2019	R023 On 02-May-19			Bond Future	7.58	101.8358	7.5845	101.8358	62,579.00
10/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2817	3	2817	3	0.00
10/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2785	3	2785	3	0.00
10/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2754	3	2754	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
10/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R023 On 01-August-19			Bond Future	7.59	103.7233	7.5863	103.7233	0.00
10/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	4071	4	4071	4	0.00
10/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	4128	4	4128	4	0.00
10/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	4099	4	4099	4	0.00
10/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	26	0	26	0	0.00
10/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	25	0	25	0	0.00
10/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	27	0	27	0	0.00
10/04/2019	R023 On 07-November-19			Bond Future	7.57	101.9394	7.5703	101.9394	0.00
10/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1755	2	1755	2	0.00
10/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1777	2	1777	2	0.00
10/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1799	2	1799	2	0.00
10/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	569	1	569	1	0.00
10/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	576	1	576	1	0.00
10/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	583	1	583	1	0.00
10/04/2019	R035 On 02-May-19			Bond Future	9.43	96.7705	9.4348	96.7705	80,557.00
10/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2606	2	2606	2	0.00
10/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2669	2	2669	2	0.00
10/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2544	2	2544	2	0.00
10/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	264	0	264	0	0.00
10/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	238	0	238	0	0.00
10/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	251	0	251	0	0.00
10/04/2019	R035 On 01-August-19			Bond Future	9.49	98.5641	9.4914	98.5641	0.00
10/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	6207	6	6207	6	0.00
10/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	6147	6	6147	6	0.00
10/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	6088	6	6088	6	0.00
10/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	664	1	664	1	0.00
10/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	676	1	676	1	0.00
10/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	653	1	653	1	0.00
10/04/2019	R035 On 07-November-19			Bond Future	9.55	96.1022	9.5484	96.1022	0.00
10/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4653	5	4653	5	0.00
10/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4701	5	4701	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
10/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4750	5	4750	5	0.00
10/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2240	2	2240	2	0.00
10/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2190	2	2190	2	0.00
10/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2215	2	2215	2	0.00
10/04/2019	R186 On 02-May-19			Bond Future	8.46	115.0116	8.4585	115.0116	97,288.00
10/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3354	3	3354	3	0.00
10/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1408	1	1408	1	3,250.00
10/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3298	3	3298	3	0.00
10/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7335	7	7335	7	0.00
10/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	9054	9	9054	9	0.00
10/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8467	8	8467	8	0.00
10/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4578	4	4578	4	3,250.00
10/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2646	2	2646	2	0.00
10/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3243	3	3243	3	0.00
10/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4856	5	4856	5	200.00
10/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	2123	2	2123	2	7,500.00
10/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3464	3	3464	3	0.00
10/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1634	1	1634	1	200.00
10/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4299	4	4299	4	90.00
10/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1279	1	1279	1	90.00
10/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	823	1	823	1	7,000.00
10/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	3188	3	3188	3	7,000.00
10/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8788	9	8788	9	0.00
10/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	120	0	120	0	0.00
10/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	34	0	34	0	7,500.00
10/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	577	1	577	1	0.00
10/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	326	0	326	0	0.00
10/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	4	0	4	0	0.00
10/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	213	0	213	0	4,150.00
10/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	24	0	24	0	3,250.00
10/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	65	0	65	0	4,000.00
10/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
10/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	8	0	8	0	0.00
10/04/2019	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
10/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
10/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	29	0	29	0	0.00
10/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
10/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	6	0	6	0	0.00
10/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	279	0	279	0	4,100.00
10/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	31	0	31	0	0.00
10/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	27	0	27	0	0.00
10/04/2019	R186 On 01-August-19			Bond Future	8.50	111.8444	8.5042	111.8444	110.00
10/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	1036	1	1036	1	6,000.00
10/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3657	4	3657	4	6,000.00
10/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5883	6	5883	6	0.00
10/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1232	1	1232	1	0.00
10/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5980	6	5980	6	0.00
10/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8667	8	8667	8	0.00
10/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2227	2	2227	2	0.00
10/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4436	4	4436	4	0.00
10/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5932	6	5932	6	0.00
10/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	215	0	215	0	0.00
10/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	406	0	406	0	0.00
10/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	1951	2	1951	2	0.00
10/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1106	1	1106	1	0.00
10/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	210	0	210	0	0.00
10/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	43	0	43	0	6,000.00
10/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	221	0	221	0	0.00
10/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	566	1	566	1	0.00
10/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2222	2	2222	2	0.00
10/04/2019	R186 On 07-November-19			Bond Future	8.54	114.1638	8.5407	114.1638	0.00
10/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3567	4	3567	4	0.00
10/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3606	4	3606	4	0.00
10/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3644	4	3644	4	0.00
10/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1348	2	1348	2	0.00
10/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1332	2	1332	2	0.00
10/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1364	2	1364	2	0.00
10/04/2019	R197 On 02-May-19			Bond Future	300.97	301.0656	300.9660	301.0656	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
10/04/2019	R197 On 01-August-19			Bond Future	299.17	299.2698	299.1657	299.2698	40.00
10/04/2019	R197 On 07-November-19			Bond Future	305.44	305.5513	305.4433	305.5513	0.00
10/04/2019	R202 On 02-May-19			Bond Future	231.92	232.0391	231.9217	232.0391	8,717.00
10/04/2019	R202 On 01-August-19			Bond Future	232.32	232.4399	232.3184	232.4399	0.00
10/04/2019	R202 On 07-November-19			Bond Future	237.19	237.3185	237.1930	237.3185	0.00
10/04/2019	R207 On 02-May-19			Bond Future	6.65	102.6288	6.6543	102.6288	6,013.00
10/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	635	1	635	1	0.00
10/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	649	1	649	1	0.00
10/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	642	1	642	1	0.00
10/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 01-August-19			Bond Future	6.12	100.8898	6.1199	100.8898	50.00
10/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	525	1	525	1	0.00
10/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	529	1	529	1	0.00
10/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	533	1	533	1	0.00
10/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 07-November-19			Bond Future	3.59	102.9820	3.5930	102.9820	0.00
10/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
10/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	276	0	276	0	0.00
10/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	274	0	274	0	0.00
10/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	272	0	272	0	0.00
10/04/2019	R208 On 02-May-19			Bond Future	6.83	100.5360	6.8302	100.5360	15,592.00
10/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2057	2	2057	2	0.00
10/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2091	2	2091	2	0.00
10/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2074	2	2074	2	0.00
10/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
10/04/2019	R208 On 01-August-19			Bond Future	6.72	102.3993	6.7200	102.3993	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
10/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2201	2	2201	2	0.00
10/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2186	2	2186	2	0.00
10/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2172	2	2172	2	0.00
10/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
10/04/2019	R208 On 07-November-19			Bond Future	6.50	101.1169	6.4978	101.1169	0.00
10/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	597	1	597	1	0.00
10/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	586	1	586	1	0.00
10/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	576	1	576	1	0.00
10/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	153	0	153	0	0.00
10/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	156	0	156	0	0.00
10/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	151	0	151	0	0.00
10/04/2019	R209 On 02-May-19			Bond Future	9.38	74.0693	9.3782	74.0693	101,889.00
10/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	2269	2	2269	2	0.00
10/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	7031	7	7031	7	0.00
10/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	8235	8	8235	8	0.00
10/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	2323	2	2323	2	0.00
10/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	762	1	762	1	760.00
10/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3763	4	3763	4	760.00
10/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	2215	2	2215	2	0.00
10/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	221	0	221	0	0.00
10/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	953	1	953	1	0.00
10/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	1	0	1	0	11,560.00
10/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
10/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	51	0	51	0	0.00
10/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	210	0	210	0	0.00
10/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	199	0	199	0	0.00
10/04/2019	R209 On 01-August-19			Bond Future	9.43	75.4422	9.4285	75.4422	0.00
10/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	5181	5	5181	5	0.00
10/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1566	1	1566	1	7,560.00
10/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	5283	5	5283	5	0.00
10/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6787	7	6787	7	0.00
10/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3484	3	3484	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
10/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	5232	5	5232	5	0.00
10/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	348	0	348	0	7,560.00
10/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2430	3	2430	3	0.00
10/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1064	1	1064	1	0.00
10/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	577	1	577	1	0.00
10/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	587	1	587	1	0.00
10/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	567	1	567	1	0.00
10/04/2019	R209 On 07-November-19			Bond Future	9.48	73.8530	9.4762	73.8530	0.00
10/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	4025	4	4025	4	0.00
10/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	4108	4	4108	4	0.00
10/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	4067	4	4067	4	0.00
10/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	1909	2	1909	2	0.00
10/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	1888	2	1888	2	0.00
10/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	1931	2	1931	2	0.00
10/04/2019	R210 On 02-May-19			Bond Future	184.90	184.9901	184.8951	184.9901	1,628.00
10/04/2019	R210 On 01-August-19			Bond Future	188.37	188.4643	188.3660	188.4643	0.00
10/04/2019	R210 On 07-November-19			Bond Future	189.72	189.8203	189.7189	189.8203	0.00
10/04/2019	R212 On 02-May-19			Bond Future	157.15	157.2609	157.1549	157.2609	8,946.00
10/04/2019	R212 On 01-August-19			Bond Future	157.92	158.0268	157.9173	158.0268	0.00
10/04/2019	R212 On 07-November-19			Bond Future	161.23	161.3438	161.2310	161.3438	0.00
10/04/2019	R213 On 02-May-19			Bond Future	9.13	85.8403	9.1288	85.8403	28,739.00
10/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2462	2	2462	2	0.00
10/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2408	2	2408	2	0.00
10/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2355	2	2355	2	0.00
10/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	141	0	141	0	0.00
10/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	149	0	149	0	0.00
10/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	133	0	133	0	0.00
10/04/2019	R213 On 01-August-19			Bond Future	9.18	87.4313	9.1805	87.4313	0.00
10/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5290	5	5290	5	0.00
10/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5340	5	5340	5	0.00
10/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5390	5	5390	5	0.00
10/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	435	0	435	0	0.00
10/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	451	1	451	1	0.00
10/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	443	0	443	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
10/04/2019	R213 On 07-November-19			Bond Future	9.23	85.6904	9.2321	85.6904	0.00
10/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3848	4	3848	4	0.00
10/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3888	4	3888	4	0.00
10/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3929	4	3929	4	0.00
10/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1690	2	1690	2	0.00
10/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1729	2	1729	2	0.00
10/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1709	2	1709	2	0.00
10/04/2019	R214 On 02-May-19			Bond Future	9.58	72.8886	9.5784	72.8886	21,077.00
10/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	2257	2	2257	2	0.00
10/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	2148	2	2148	2	0.00
10/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	2203	2	2203	2	0.00
10/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	264	0	264	0	0.00
10/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	251	0	251	0	0.00
10/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	277	0	277	0	0.00
10/04/2019	R214 On 01-August-19			Bond Future	9.63	74.2396	9.6294	74.2396	0.00
10/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	5284	5	5284	5	0.00
10/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	5336	5	5336	5	0.00
10/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	5232	5	5232	5	0.00
10/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	665	1	665	1	0.00
10/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	654	1	654	1	0.00
10/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	643	1	643	1	0.00
10/04/2019	R214 On 07-November-19			Bond Future	9.68	72.4791	9.6809	72.4791	0.00
10/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4250	4	4250	4	0.00
10/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	4207	4	4207	4	0.00
10/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4293	4	4293	4	0.00
10/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2057	2	2057	2	0.00
10/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2034	2	2034	2	0.00
10/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2012	2	2012	2	0.00
10/04/2019	R248 On 02-May-19			Bond Future	9.56	93.2399	9.5631	93.2399	101,161.00
10/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	3236	3	3236	3	0.00
10/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	3164	3	3164	3	0.00
10/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	3309	3	3309	3	0.00
10/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	277	0	277	0	0.00
10/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	251	0	251	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
10/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	264	0	264	0	0.00
10/04/2019	R248 On 01-August-19			Bond Future	9.61	94.9681	9.6134	94.9681	100.00
10/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	7025	7	7025	7	0.00
10/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6958	7	6958	7	0.00
10/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6891	7	6891	7	0.00
10/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	731	1	731	1	0.00
10/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	743	1	743	1	0.00
10/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	718	1	718	1	0.00
10/04/2019	R248 On 07-November-19			Bond Future	9.66	92.4951	9.6639	92.4951	0.00
10/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5562	5	5562	5	0.00
10/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5506	5	5506	5	0.00
10/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5451	5	5451	5	0.00
10/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2430	3	2430	3	0.00
10/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2459	3	2459	3	0.00
10/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2402	3	2402	3	0.00