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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	2025 On 07-November-19			Bond Future	137.82	137.7050	137.8235	137.7050	1,461.00
01/10/2019	2025 On 06-February-20			Bond Future	138.86	138.7318	138.8572	138.7318	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
01/10/2019	2025 On 07-May-20			Bond Future	141.44	141.3135	141.4398	141.3135	0.00
01/10/2019	2029 On 07-November-19			Bond Future	102.33	102.2955	102.3333	102.2955	4,260.00
01/10/2019	2029 On 06-February-20			Bond Future	104.20	104.1534	104.1952	104.1534	0.00
01/10/2019	2029 On 07-May-20			Bond Future	105.02	104.9789	105.0205	104.9789	0.00
01/10/2019	2030 On 07-November-19			Bond Future	9.05	95.4737	9.0471	95.4737	73,194.00
01/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	2901	3	2901	3	0.00
01/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2020	2	2020	2	0.00
01/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	144	0	144	0	5,500.00
01/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1203	1	1203	1	5,500.00
01/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	2952	3	2952	3	0.00
01/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1585	2	1585	2	0.00
01/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	1795	2	1795	2	0.00
01/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	39	0	39	0	0.00
01/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4413	5	4413	5	0.00
01/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	2849	3	2849	3	0.00
01/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2254	2	2254	2	0.00
01/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1275	1	1275	1	0.00
01/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4081	4	4081	4	0.00
01/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	4917	5	4917	5	0.00
01/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	736	1	736	1	0.00
01/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	120	0	120	0	0.00
01/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	819	1	819	1	0.00
01/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	1348	1	1348	1	5,000.00
01/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	99	0	99	0	0.00
01/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	378	0	378	0	2,500.00
01/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	244	0	244	0	0.00
01/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	533	1	533	1	5,333.00
01/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	3179	3	3179	3	0.00
01/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	52	0	52	0	2,500.00
01/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	872	1	872	1	0.00
01/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	3007	3	3007	3	0.00
01/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	235	0	235	0	0.00
01/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	227	0	227	0	0.00
01/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	450	0	450	0	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	632	1	632	1	2,750.00
01/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	4220	4	4220	4	0.00
01/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	78	0	78	0	5,500.00
01/10/2019	2030 On 06-February-20			Bond Future	9.11	93.1756	9.1117	93.1756	0.00
01/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1600	2	1600	2	5,820.00
01/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	383	0	383	0	5,820.00
01/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2037	2	2037	2	0.00
01/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2071	2	2071	2	0.00
01/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2104	2	2104	2	0.00
01/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1808	2	1808	2	0.00
01/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1863	2	1863	2	0.00
01/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4900	5	4900	5	0.00
01/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1836	2	1836	2	0.00
01/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	2291	2	2291	2	0.00
01/10/2019	2030 On 07-May-20			Bond Future	9.18	94.8875	9.1758	94.8875	0.00
01/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1608	2	1608	2	0.00
01/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1583	2	1583	2	0.00
01/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1559	2	1559	2	0.00
01/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3948	4	3948	4	0.00
01/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3986	4	3986	4	0.00
01/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3910	4	3910	4	0.00
01/10/2019	2032 On 07-November-19			Bond Future	9.38	92.8435	9.3795	92.8435	48,176.00
01/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	2689	3	2689	3	0.00
01/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	2637	3	2637	3	0.00
01/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2585	3	2585	3	0.00
01/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	420	0	420	0	0.00
01/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	434	0	434	0	0.00
01/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	406	0	406	0	0.00
01/10/2019	2032 On 06-February-20			Bond Future	9.45	94.5068	9.4499	94.5068	0.00
01/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	1930	2	1930	2	0.00
01/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	1964	2	1964	2	0.00
01/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	1897	2	1897	2	0.00
01/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2367	2	2367	2	0.00
01/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2333	2	2333	2	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
01/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2299	2	2299	2	0.00
01/10/2019	2032 On 07-May-20			Bond Future	9.52	92.0832	9.5179	92.0832	0.00
01/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	1873	2	1873	2	0.00
01/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	1930	2	1930	2	0.00
01/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	1901	2	1901	2	0.00
01/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	4167	4	4167	4	0.00
01/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	4128	4	4128	4	0.00
01/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	4207	4	4207	4	0.00
01/10/2019	2033 On 07-November-19			Bond Future	102.57	102.5282	102.5665	102.5282	6,260.00
01/10/2019	2033 On 06-February-20			Bond Future	104.43	104.3903	104.4327	104.3903	0.00
01/10/2019	2033 On 07-May-20			Bond Future	105.18	105.1372	105.1795	105.1372	0.00
01/10/2019	2037 On 07-November-19			Bond Future	9.80	91.8454	9.7957	91.8454	67,339.00
01/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	1989	2	1989	2	0.00
01/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2087	2	2087	2	0.00
01/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2038	2	2038	2	0.00
01/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	807	1	807	1	0.00
01/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	782	1	782	1	0.00
01/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	832	1	832	1	0.00
01/10/2019	2037 On 06-February-20			Bond Future	9.87	89.2316	9.8688	89.2316	0.00
01/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	1799	2	1799	2	0.00
01/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	1766	2	1766	2	0.00
01/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	1734	2	1734	2	0.00
01/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	3269	3	3269	3	0.00
01/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	3313	3	3313	3	0.00
01/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	3226	3	3226	3	0.00
01/10/2019	2037 On 07-May-20			Bond Future	9.94	90.8712	9.9413	90.8712	0.00
01/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2227	2	2227	2	0.00
01/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2258	2	2258	2	0.00
01/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2289	2	2289	2	0.00
01/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4779	5	4779	5	0.00
01/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4870	5	4870	5	0.00
01/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4825	5	4825	5	0.00
01/10/2019	2038 On 07-November-19			Bond Future	120.61	120.5682	120.6130	120.5682	21,883.00
01/10/2019	2038 On 06-February-20			Bond Future	121.15	121.0995	121.1495	121.0995	0.00

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01/10/2019	2038 On 07-May-20			Bond Future	123.40	123.3532	123.4027	123.3532	0.00
01/10/2019	2040 On 07-November-19			Bond Future	9.94	94.6182	9.9363	94.6182	43,506.00
01/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	1854	2	1854	2	0.00
01/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	1903	2	1903	2	0.00
01/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	921	1	921	1	1,260.00
01/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	70	0	70	0	1,260.00
01/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	1953	2	1953	2	0.00
01/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	1040	1	1040	1	0.00
01/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	1100	1	1100	1	0.00
01/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	2034	2	2034	2	0.00
01/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	5456	5	5456	5	0.00
01/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	1070	1	1070	1	0.00
01/10/2019	2040 On 06-February-20			Bond Future	10.01	91.8036	10.0106	91.8036	0.00
01/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	16	0	16	0	0.00
01/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1608	2	1608	2	0.00
01/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1675	2	1675	2	0.00
01/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	174	0	174	0	0.00
01/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1642	2	1642	2	0.00
01/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3760	4	3760	4	0.00
01/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3710	4	3710	4	0.00
01/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	8835	9	8835	9	0.00
01/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3808	4	3808	4	0.00
01/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	14439	14	14439	14	0.00
01/10/2019	2040 On 07-May-20			Bond Future	10.08	93.4905	10.0842	93.4905	0.00
01/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2403	2	2403	2	0.00
01/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2368	2	2368	2	0.00
01/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2334	2	2334	2	0.00
01/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	5192	5	5192	5	0.00
01/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	5095	5	5095	5	0.00
01/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	5143	5	5143	5	0.00
01/10/2019	2044 On 07-November-19			Bond Future	9.99	91.3614	9.9903	91.3614	38,007.00
01/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	1725	2	1725	2	0.00
01/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	4437	5	4437	5	0.00
01/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1678	2	1678	2	0.00

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01/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	1772	2	1772	2	0.00
01/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	19	0	19	0	328.00
01/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	571	1	571	1	328.00
01/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	1190	1	1190	1	0.00
01/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	7021	7	7021	7	0.00
01/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	1122	1	1122	1	0.00
01/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2668	3	2668	3	0.00
01/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	1156	1	1156	1	0.00
01/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	260	0	260	0	328.00
01/10/2019	2044 On 06-February-20			Bond Future	10.06	88.6137	10.0625	88.6137	0.00
01/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1587	2	1587	2	0.00
01/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	207	0	207	0	328.00
01/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1490	2	1490	2	328.00
01/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1554	2	1554	2	0.00
01/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	6475	7	6475	7	0.00
01/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1619	2	1619	2	0.00
01/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	4064	4	4064	4	0.00
01/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3959	4	3959	4	0.00
01/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	967	1	967	1	328.00
01/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	4011	4	4011	4	0.00
01/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	4169	4	4169	4	0.00
01/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	8715	9	8715	9	0.00
01/10/2019	2044 On 07-May-20			Bond Future	10.13	90.2420	10.1338	90.2420	0.00
01/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2436	3	2436	3	0.00
01/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1104	1	1104	1	100.00
01/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3127	3	3127	3	100.00
01/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	951	1	951	1	556.00
01/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2505	3	2505	3	0.00
01/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	2862	3	2862	3	556.00
01/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8231	8	8231	8	0.00
01/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2470	3	2470	3	0.00
01/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	8587	9	8587	9	0.00
01/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	8435	8	8435	8	0.00
01/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4684	5	4684	5	0.00

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01/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	5211	5	5211	5	0.00
01/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	4372	4	4372	4	0.00
01/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1593	2	1593	2	556.00
01/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1461	1	1461	1	100.00
01/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	5261	5	5261	5	0.00
01/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7951	8	7951	8	0.00
01/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	5161	5	5161	5	0.00
01/10/2019	2044 On 06-August-20			Bond Future	10.20	87.5386	10.2035	87.5386	0.00
01/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3401	3	3401	3	0.00
01/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1090	1	1090	1	140.00
01/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2732	3	2732	3	140.00
01/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3472	4	3472	4	0.00
01/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8119	8	8119	8	0.00
01/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3436	4	3436	4	0.00
01/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	6138	6	6138	6	0.00
01/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2681	3	2681	3	140.00
01/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	11437	11	11437	11	0.00
01/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	7208	7	7208	7	0.00
01/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	6091	6	6091	6	0.00
01/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	6186	6	6186	6	0.00
01/10/2019	2046 On 07-November-19			Bond Future	111.80	111.6599	111.8040	111.6599	17,994.00
01/10/2019	2046 On 06-February-20			Bond Future	113.84	113.6877	113.8382	113.6877	0.00
01/10/2019	2046 On 07-May-20			Bond Future	114.21	114.0550	114.2073	114.0550	0.00
01/10/2019	2050 On 07-November-19			Bond Future	116.36	116.3204	116.3638	116.3204	12,916.00
01/10/2019	2050 On 06-February-20			Bond Future	116.65	116.5973	116.6456	116.5973	0.00
01/10/2019	2050 On 07-May-20			Bond Future	118.81	118.7671	118.8150	118.7671	0.00
01/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	AL37 On 07-November-19			Index Future	664.27	664.7800	664.2680	664.7800	0.00
01/10/2019	AL37 On 06-February-20			Index Future	676.19	676.6910	676.1930	676.6910	0.00
01/10/2019	AL37 On 07-May-20			Index Future	688.61	689.1220	688.6080	689.1220	0.00
01/10/2019	AL7T On 07-November-19			Index Future	771.42	772.3460	771.4210	772.3460	120.00
01/10/2019	AL7T On 06-February-20			Index Future	785.27	786.1840	785.2690	786.1840	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
01/10/2019	AL7T On 07-May-20			Index Future	799.69	800.6270	799.6870	800.6270	0.00
01/10/2019	ALBI On 07-November-19			Index Future	690.75	691.6860	690.7520	691.6860	220.00
01/10/2019	ALBI On 06-February-20			Index Future	703.15	704.0790	703.1510	704.0790	0.00
01/10/2019	ALBI On 07-May-20			Index Future	716.06	717.0140	716.0620	717.0140	0.00
01/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	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
01/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2019	ES33 On 07-November-19			Bond Future	10.92	77.1820	10.9151	77.1820	350.00
01/10/2019	ES33 On 06-February-20			Bond Future	11.04	78.5648	11.0360	78.5648	0.00
01/10/2019	ES33 On 07-May-20			Bond Future	11.15	76.2144	11.1533	76.2144	0.00
01/10/2019	ES42 On 07-November-19			Bond Future	11.26	78.1195	11.2595	78.1195	4,919.00
01/10/2019	ES42 On 06-February-20			Bond Future	11.38	79.5190	11.3751	79.5190	0.00
01/10/2019	ES42 On 07-May-20			Bond Future	11.49	76.7154	11.4921	76.7154	0.00
01/10/2019	GOVI On 07-November-19			GOVI	683.52	684.4950	683.5200	684.4950	1,242.00
01/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	106200	12	106200	12	0.00
01/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	106100	12	106100	12	0.00
01/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	106000	12	106000	12	0.00
01/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 06-February-20			GOVI	695.79	696.7600	695.7900	696.7600	0.00
01/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	73400	6	73400	6	0.00
01/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	73600	6	73600	6	0.00
01/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	73500	6	73500	6	0.00
01/10/2019	GOVI On 07-May-20			GOVI	708.57	709.5600	708.5660	709.5600	0.00
01/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
01/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	114340	10	114340	10	0.00
01/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	114140	10	114140	10	0.00
01/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	114240	10	114240	10	0.00
01/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2019	IGOV On 07-November-19			Index Future	262.40	262.3600	262.3990	262.3600	1,070.00
01/10/2019	IGOV On 06-February-20			Index Future	267.17	267.1250	267.1740	267.1250	0.00
01/10/2019	IGOV On 07-May-20			Index Future	272.14	272.0960	272.1430	272.0960	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
01/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
01/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
01/10/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
01/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.82	98.8100	98.8200	98.8100	0.00
01/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4300	95.4500	95.4300	0.00
01/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4100	94.4300	94.4100	0.00
01/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.38	93.3600	93.3800	93.3600	0.00
01/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.30	93.2700	93.3000	93.2700	0.00
01/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	51.00
01/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.23	95.1900	95.2300	95.1900	0.00
01/10/2019	IS05 On 21-June-22			Interest Rate Swap	96.20	96.1600	96.2000	96.1600	0.00
01/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.95	99.9000	99.9500	99.9000	0.00
01/10/2019	IS05 On 20-December-22			Interest Rate Swap	101.03	100.9700	101.0300	100.9700	0.00
01/10/2019	IS05 On 22-March-23			Interest Rate Swap	94.16	94.0800	94.1600	94.0800	0.00
01/10/2019	IS05 On 20-June-23			Interest Rate Swap	100.10	100.0000	100.1000	100.0000	0.00
01/10/2019	IS05 On 19-September-23			Interest Rate Swap	95.39	95.2800	95.3900	95.2800	0.00
01/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.87	90.6700	90.8700	90.6700	0.00
01/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.71	87.5100	87.7100	87.5100	0.00
01/10/2019	IS10 On 15-June-26			Interest Rate Swap	86.33	86.1300	86.3300	86.1300	0.00
01/10/2019	IS10 On 21-September-26			Interest Rate Swap	88.45	88.2500	88.4500	88.2500	0.00
01/10/2019	IS10 On 21-December-26			Interest Rate Swap	92.27	92.0800	92.2700	92.0800	0.00
01/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.76	90.5600	90.7600	90.5600	0.00
01/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.83	92.6300	92.8300	92.6300	0.00
01/10/2019	IS10 On 20-September-27			Interest Rate Swap	98.36	98.1700	98.3600	98.1700	0.00
01/10/2019	IS10 On 20-December-27			Interest Rate Swap	98.71	98.5100	98.7100	98.5100	0.00
01/10/2019	IS10 On 22-March-28			Interest Rate Swap	92.06	91.8500	92.0600	91.8500	0.00
01/10/2019	IS10 On 20-June-28			Interest Rate Swap	99.41	99.2100	99.4100	99.2100	0.00
01/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.81	92.6000	92.8100	92.6000	0.00
01/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/10/2019	R023 On 07-November-19			Bond Future	7.47	102.4346	7.4663	102.4346	54,077.00
01/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1501	2	1501	2	0.00
01/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1556	2	1556	2	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
01/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1528	2	1528	2	0.00
01/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	29	0	29	0	0.00
01/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	26	0	26	0	0.00
01/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	27	0	27	0	0.00
01/10/2019	R023 On 06-February-20			Bond Future	7.49	104.2698	7.4910	104.2698	0.00
01/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	656	1	656	1	0.00
01/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	689	1	689	1	0.00
01/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	672	1	672	1	0.00
01/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	567	1	567	1	0.00
01/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	557	1	557	1	0.00
01/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	578	1	578	1	0.00
01/10/2019	R023 On 07-May-20			Bond Future	7.49	102.2527	7.4897	102.2527	0.00
01/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	187	0	187	0	0.00
01/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	194	0	194	0	0.00
01/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	180	0	180	0	0.00
01/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1691	2	1691	2	0.00
01/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1673	2	1673	2	0.00
01/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1654	2	1654	2	0.00
01/10/2019	R035 On 07-November-19			Bond Future	9.66	95.6843	9.6625	95.6843	99,455.00
01/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2260	2	2260	2	0.00
01/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	28	0	28	0	3,500.00
01/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	818	1	818	1	3,500.00
01/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2312	2	2312	2	0.00
01/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2365	2	2365	2	0.00
01/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4233	4	4233	4	0.00
01/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	692	1	692	1	0.00
01/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	713	1	713	1	0.00
01/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	232	0	232	0	3,500.00
01/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1902	2	1902	2	0.00
01/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5884	6	5884	6	0.00
01/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	671	1	671	1	0.00
01/10/2019	R035 On 06-February-20			Bond Future	9.74	97.3986	9.7401	97.3986	0.00
01/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	1918	2	1918	2	0.00
01/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	1884	2	1884	2	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
01/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	1849	2	1849	2	0.00
01/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2973	3	2973	3	0.00
01/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2891	3	2891	3	0.00
01/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2932	3	2932	3	0.00
01/10/2019	R035 On 07-May-20			Bond Future	9.81	94.6843	9.8090	94.6843	0.00
01/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1178	1	1178	1	5,000.00
01/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3122	3	3122	3	5,000.00
01/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2162	2	2162	2	0.00
01/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2225	2	2225	2	0.00
01/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	7826	8	7826	8	0.00
01/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2194	2	2194	2	0.00
01/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4691	5	4691	5	0.00
01/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3555	3	3555	3	0.00
01/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4603	5	4603	5	0.00
01/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1299	1	1299	1	5,000.00
01/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4647	5	4647	5	0.00
01/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	6504	6	6504	6	0.00
01/10/2019	R035 On 06-August-20			Bond Future	9.87	96.4486	9.8746	96.4486	0.00
01/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	1991	2	1991	2	24,761.00
01/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	4881	5	4881	5	0.00
01/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1440	1	1440	1	3,000.00
01/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	4842	5	4842	5	0.00
01/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	4919	5	4919	5	0.00
01/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4588	5	4588	5	0.00
01/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4521	4	4521	4	0.00
01/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	10093	10	10093	10	0.00
01/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8622	9	8622	9	0.00
01/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4554	4	4554	4	0.00
01/10/2019	R186 On 07-November-19			Bond Future	8.37	115.5000	8.3684	115.5000	127,262.00
01/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	557	1	557	1	3,750.00
01/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2252	2	2252	2	0.00
01/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3267	3	3267	3	0.00
01/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	514	1	514	1	4,955.00
01/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	453	1	453	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3368	4	3368	4	0.00
01/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3317	3	3317	3	0.00
01/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	88	0	88	0	0.00
01/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	1299	1	1299	1	0.00
01/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1410	1	1410	1	7,500.00
01/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	92	0	92	0	0.00
01/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	233	0	233	0	4,955.00
01/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	96	0	96	0	0.00
01/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	1229	1	1229	1	3,750.00
01/10/2019	R186 On 06-February-20			Bond Future	8.42	112.2654	8.4226	112.2654	5,040.00
01/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	870	1	870	1	1,007.00
01/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2018	2	2018	2	0.00
01/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	1857	2	1857	2	0.00
01/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2085	2	2085	2	0.00
01/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	3730	4	3730	4	0.00
01/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2052	2	2052	2	0.00
01/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1302	1	1302	1	0.00
01/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	625	1	625	1	1,007.00
01/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1434	1	1434	1	1,007.00
01/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	1281	1	1281	1	0.00
01/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2599	3	2599	3	0.00
01/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1324	1	1324	1	0.00
01/10/2019	R186 On 07-May-20			Bond Future	8.47	114.3281	8.4725	114.3281	0.00
01/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1164	1	1164	1	0.00
01/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	3656	4	3656	4	0.00
01/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1622	2	1622	2	6,000.00
01/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1184	1	1184	1	0.00
01/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	418	0	418	0	6,000.00
01/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1143	1	1143	1	0.00
01/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	3303	3	3303	3	0.00
01/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	5169	5	5169	5	0.00
01/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1265	1	1265	1	6,000.00
01/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	3236	3	3236	3	0.00
01/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2648	3	2648	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
01/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	3269	3	3269	3	0.00
01/10/2019	R197 On 07-November-19			Bond Future	308.62	308.5082	308.6175	308.5082	2,507.00
01/10/2019	R197 On 06-February-20			Bond Future	306.58	306.4532	306.5781	306.4532	40.00
01/10/2019	R197 On 07-May-20			Bond Future	312.28	312.1560	312.2801	312.1560	0.00
01/10/2019	R202 On 07-November-19			Bond Future	233.31	233.2217	233.3087	233.2217	9,010.00
01/10/2019	R202 On 06-February-20			Bond Future	233.49	233.3899	233.4879	233.3899	0.00
01/10/2019	R202 On 07-May-20			Bond Future	237.83	237.7329	237.8304	237.7329	0.00
01/10/2019	R207 On 07-November-19			Bond Future	6.72	102.4172	6.7227	102.4172	3,123.00
01/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	834	1	834	1	0.00
01/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	833	1	833	1	0.00
01/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	831	1	831	1	0.00
01/10/2019	R208 On 07-November-19			Bond Future	6.59	100.9945	6.5878	100.9945	11,057.00
01/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	335	0	335	0	0.00
01/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	323	0	323	0	0.00
01/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	311	0	311	0	0.00
01/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	8	0	8	0	0.00
01/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	9	0	9	0	0.00
01/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	7	0	7	0	0.00
01/10/2019	R208 On 06-February-20			Bond Future	6.43	102.8039	6.4285	102.8039	0.00
01/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
01/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
01/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	25	0	25	0	0.00
01/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	338	0	338	0	0.00
01/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	357	0	357	0	0.00
01/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	347	0	347	0	0.00
01/10/2019	R208 On 07-May-20			Bond Future	6.13	101.2891	6.1309	101.2891	0.00
01/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
01/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1138	1	1138	1	0.00
01/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1147	1	1147	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1130	1	1130	1	0.00
01/10/2019	R209 On 07-November-19			Bond Future	9.65	73.1192	9.6527	73.1192	97,252.00
01/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1689	2	1689	2	0.00
01/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	31	0	31	0	8,000.00
01/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	693	1	693	1	5,000.00
01/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	1773	2	1773	2	0.00
01/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	351	0	351	0	8,000.00
01/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1567	2	1567	2	0.00
01/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	1731	2	1731	2	0.00
01/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	726	1	726	1	0.00
01/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	705	1	705	1	0.00
01/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	2478	2	2478	2	0.00
01/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	816	1	816	1	8,000.00
01/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4992	5	4992	5	0.00
01/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	748	1	748	1	0.00
01/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1688	2	1688	2	0.00
01/10/2019	R209 On 06-February-20			Bond Future	9.72	74.4292	9.7185	74.4292	0.00
01/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1468	2	1468	2	0.00
01/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1496	2	1496	2	0.00
01/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1441	2	1441	2	0.00
01/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2853	3	2853	3	0.00
01/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2815	3	2815	3	0.00
01/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2778	3	2778	3	0.00
01/10/2019	R209 On 07-May-20			Bond Future	9.78	72.6452	9.7820	72.6452	0.00
01/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	1919	2	1919	2	0.00
01/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	1974	2	1974	2	0.00
01/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	1946	2	1946	2	0.00
01/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	4017	4	4017	4	0.00
01/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3979	4	3979	4	0.00
01/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	4055	4	4055	4	0.00
01/10/2019	R210 On 07-November-19			Bond Future	188.83	188.7653	188.8348	188.7653	2,132.00
01/10/2019	R210 On 06-February-20			Bond Future	192.27	192.1934	192.2707	192.1934	0.00
01/10/2019	R210 On 07-May-20			Bond Future	193.20	193.1196	193.1965	193.1196	0.00
01/10/2019	R212 On 07-November-19			Bond Future	162.45	162.3942	162.4513	162.3942	7,384.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	R212 On 06-February-20			Bond Future	163.16	163.0976	163.1612	163.0976	0.00
01/10/2019	R212 On 07-May-20			Bond Future	166.20	166.1326	166.1958	166.1326	0.00
01/10/2019	R213 On 07-November-19			Bond Future	9.24	85.9463	9.2447	85.9463	23,319.00
01/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2382	2	2382	2	0.00
01/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2430	3	2430	3	0.00
01/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2479	3	2479	3	0.00
01/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	318	0	318	0	0.00
01/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	341	0	341	0	0.00
01/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	330	0	330	0	0.00
01/10/2019	R213 On 06-February-20			Bond Future	9.32	87.4861	9.3155	87.4861	0.00
01/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	1846	2	1846	2	0.00
01/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	1815	2	1815	2	0.00
01/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1784	2	1784	2	0.00
01/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	2092	2	2092	2	0.00
01/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	2123	2	2123	2	0.00
01/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	2062	2	2062	2	0.00
01/10/2019	R213 On 07-May-20			Bond Future	9.38	85.5412	9.3773	85.5412	0.00
01/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1632	2	1632	2	0.00
01/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1657	2	1657	2	0.00
01/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1682	2	1682	2	0.00
01/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3853	4	3853	4	0.00
01/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3928	4	3928	4	0.00
01/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3890	4	3890	4	0.00
01/10/2019	R214 On 07-November-19			Bond Future	9.91	71.3957	9.9102	71.3957	16,236.00
01/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1581	2	1581	2	0.00
01/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1621	2	1621	2	0.00
01/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1541	2	1541	2	0.00
01/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	946	1	946	1	0.00
01/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	920	1	920	1	0.00
01/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	895	1	895	1	0.00
01/10/2019	R214 On 06-February-20			Bond Future	9.98	72.6748	9.9819	72.6748	0.00
01/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1384	1	1384	1	0.00
01/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1441	2	1441	2	0.00
01/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1413	1	1413	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	3172	3	3172	3	0.00
01/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	3132	3	3132	3	0.00
01/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	3212	3	3212	3	0.00
01/10/2019	R214 On 07-May-20			Bond Future	10.05	70.7116	10.0459	70.7116	0.00
01/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2199	2	2199	2	0.00
01/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2228	2	2228	2	0.00
01/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2170	2	2170	2	0.00
01/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	4140	4	4140	4	0.00
01/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	4101	4	4101	4	0.00
01/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	4063	4	4063	4	0.00
01/10/2019	R248 On 07-November-19			Bond Future	9.98	90.3532	9.9809	90.3532	86,311.00
01/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	1661	2	1661	2	0.00
01/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1614	2	1614	2	0.00
01/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1568	2	1568	2	0.00
01/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	1286	1	1286	1	0.00
01/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	1323	1	1323	1	0.00
01/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	1249	1	1249	1	0.00
01/10/2019	R248 On 06-February-20			Bond Future	10.05	91.9719	10.0545	91.9719	100.00
01/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1437	2	1437	2	0.00
01/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1470	2	1470	2	0.00
01/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1404	1	1404	1	0.00
01/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	4333	4	4333	4	0.00
01/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	4444	4	4444	4	0.00
01/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	4389	4	4389	4	0.00
01/10/2019	R248 On 07-May-20			Bond Future	10.12	89.2214	10.1203	89.2214	0.00
01/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2456	3	2456	3	0.00
01/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2526	3	2526	3	0.00
01/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2491	3	2491	3	0.00
01/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	5371	5	5371	5	0.00
01/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	5423	5	5423	5	0.00
01/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	5319	5	5319	5	0.00
01/10/2019	R248 On 06-August-20			Bond Future	10.18	90.8839	10.1832	90.8839	0.00
01/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2122	2	2122	2	20,640.00
01/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5400	5	5400	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
01/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5485	6	5485	6	0.00
01/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1506	2	1506	2	3,000.00
01/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5443	6	5443	6	0.00
01/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	5387	5	5387	5	0.00
01/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	5348	5	5348	5	0.00
01/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	12137	12	12137	12	0.00
01/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5426	5	5426	5	0.00
01/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	10327	10	10327	10	0.00