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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
03/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8258	137.8265	137.8258	1,461.00
03/10/2019	2025 On 06-February-20			Bond Future	138.86	138.8599	138.8607	138.8599	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
03/10/2019	2025 On 07-May-20			Bond Future	141.44	141.4424	141.4433	141.4424	0.00
03/10/2019	2029 On 07-November-19			Bond Future	102.38	102.3803	102.3814	102.3803	4,410.00
03/10/2019	2029 On 06-February-20			Bond Future	104.24	104.2434	104.2446	104.2434	0.00
03/10/2019	2029 On 07-May-20			Bond Future	105.07	105.0695	105.0708	105.0695	0.00
03/10/2019	2030 On 07-November-19			Bond Future	8.94	95.7802	8.9428	95.7802	73,136.00
03/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3457	3	3457	3	0.00
03/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2505	2	2505	2	0.00
03/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	228	0	228	0	5,500.00
03/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1576	1	1576	1	5,500.00
03/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3512	3	3512	3	0.00
03/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2018	2	2018	2	0.00
03/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2256	2	2256	2	0.00
03/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	68	0	68	0	0.00
03/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5033	5	5033	5	0.00
03/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3403	3	3403	3	0.00
03/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2761	3	2761	3	0.00
03/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1661	2	1661	2	0.00
03/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4691	4	4691	4	0.00
03/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5547	5	5547	5	0.00
03/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	1012	1	1012	1	0.00
03/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	193	0	193	0	0.00
03/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	547	1	547	1	0.00
03/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	967	1	967	1	5,000.00
03/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	52	0	52	0	0.00
03/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	228	0	228	0	2,500.00
03/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	140	0	140	0	0.00
03/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	336	0	336	0	5,333.00
03/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2595	3	2595	3	0.00
03/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	26	0	26	0	2,500.00
03/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	587	1	587	1	0.00
03/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2434	3	2434	3	0.00
03/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	134	0	134	0	0.00
03/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	129	0	129	0	0.00
03/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	278	0	278	0	2,750.00

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03/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	407	0	407	0	2,750.00
03/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3592	4	3592	4	0.00
03/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	39	0	39	0	5,500.00
03/10/2019	2030 On 06-February-20			Bond Future	9.00	93.4909	9.0034	93.4909	0.00
03/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1910	2	1910	2	5,820.00
03/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	500	0	500	0	5,820.00
03/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2395	2	2395	2	0.00
03/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2432	2	2432	2	0.00
03/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2469	2	2469	2	0.00
03/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1503	2	1503	2	0.00
03/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1552	2	1552	2	0.00
03/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4348	5	4348	5	0.00
03/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1527	2	1527	2	0.00
03/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1931	2	1931	2	0.00
03/10/2019	2030 On 07-May-20			Bond Future	9.06	95.2077	9.0633	95.2077	0.00
03/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1788	2	1788	2	0.00
03/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1761	2	1761	2	0.00
03/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1734	2	1734	2	0.00
03/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3444	4	3444	4	0.00
03/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3479	4	3479	4	0.00
03/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3409	4	3409	4	0.00
03/10/2019	2032 On 07-November-19			Bond Future	9.28	93.2126	9.2802	93.2126	48,176.00
03/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3187	3	3187	3	0.00
03/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3130	3	3130	3	0.00
03/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3074	3	3074	3	0.00
03/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	232	0	232	0	0.00
03/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	241	0	241	0	0.00
03/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	222	0	222	0	0.00
03/10/2019	2032 On 06-February-20			Bond Future	9.35	94.8859	9.3470	94.8859	0.00
03/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2271	2	2271	2	0.00
03/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2308	2	2308	2	0.00
03/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2234	2	2234	2	0.00
03/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2011	2	2011	2	0.00
03/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1980	2	1980	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
03/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1950	2	1950	2	0.00
03/10/2019	2032 On 07-May-20			Bond Future	9.41	92.4682	9.4113	92.4682	0.00
03/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2156	2	2156	2	0.00
03/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2219	2	2219	2	0.00
03/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2187	2	2187	2	0.00
03/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3747	4	3747	4	0.00
03/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3710	4	3710	4	0.00
03/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3784	4	3784	4	0.00
03/10/2019	2033 On 07-November-19			Bond Future	102.57	102.5714	102.5731	102.5714	6,260.00
03/10/2019	2033 On 06-February-20			Bond Future	104.44	104.4380	104.4397	104.4380	0.00
03/10/2019	2033 On 07-May-20			Bond Future	105.19	105.1847	105.1865	105.1847	0.00
03/10/2019	2037 On 07-November-19			Bond Future	9.69	92.1789	9.6913	92.1789	67,317.00
03/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2508	2	2508	2	0.00
03/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2619	2	2619	2	0.00
03/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2563	2	2563	2	0.00
03/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	537	1	537	1	0.00
03/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	518	1	518	1	0.00
03/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	556	1	556	1	0.00
03/10/2019	2037 On 06-February-20			Bond Future	9.76	89.5744	9.7610	89.5744	0.00
03/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2155	2	2155	2	0.00
03/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2118	2	2118	2	0.00
03/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2081	2	2081	2	0.00
03/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2810	3	2810	3	0.00
03/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2850	3	2850	3	0.00
03/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2771	3	2771	3	0.00
03/10/2019	2037 On 07-May-20			Bond Future	9.83	91.2192	9.8300	91.2192	0.00
03/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2467	2	2467	2	0.00
03/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2502	2	2502	2	0.00
03/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2537	2	2537	2	0.00
03/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4202	4	4202	4	0.00
03/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4286	4	4286	4	0.00
03/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4244	4	4244	4	0.00
03/10/2019	2038 On 07-November-19			Bond Future	120.62	120.6185	120.6204	120.6185	21,883.00
03/10/2019	2038 On 06-February-20			Bond Future	121.16	121.1553	121.1572	121.1553	0.00

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03/10/2019	2038 On 07-May-20			Bond Future	123.41	123.4086	123.4105	123.4086	0.00
03/10/2019	2040 On 07-November-19			Bond Future	9.83	95.0166	9.8267	95.0166	43,506.00
03/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2343	2	2343	2	0.00
03/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2399	2	2399	2	0.00
03/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1224	1	1224	1	1,260.00
03/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	107	0	107	0	1,260.00
03/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2456	2	2456	2	0.00
03/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	651	1	651	1	0.00
03/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	697	1	697	1	0.00
03/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1445	2	1445	2	0.00
03/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4600	5	4600	5	0.00
03/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	673	1	673	1	0.00
03/10/2019	2040 On 06-February-20			Bond Future	9.90	92.2126	9.8976	92.2126	0.00
03/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	25	0	25	0	0.00
03/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1973	2	1973	2	0.00
03/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2049	2	2049	2	0.00
03/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	246	0	246	0	0.00
03/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2012	2	2012	2	0.00
03/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3220	3	3220	3	0.00
03/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3175	3	3175	3	0.00
03/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7998	8	7998	8	0.00
03/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3264	3	3264	3	0.00
03/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13538	14	13538	14	0.00
03/10/2019	2040 On 07-May-20			Bond Future	9.97	93.9058	9.9676	93.9058	0.00
03/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2793	3	2793	3	0.00
03/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2756	3	2756	3	0.00
03/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2718	3	2718	3	0.00
03/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4650	5	4650	5	0.00
03/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4560	5	4560	5	0.00
03/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4605	5	4605	5	0.00
03/10/2019	2044 On 07-November-19			Bond Future	9.89	91.8069	9.8860	91.8069	38,007.00
03/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2228	2	2228	2	0.00
03/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5192	5	5192	5	0.00
03/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2173	2	2173	2	0.00

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03/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2283	2	2283	2	0.00
03/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	35	0	35	0	328.00
03/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	820	1	820	1	328.00
03/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	822	1	822	1	0.00
03/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6173	6	6173	6	0.00
03/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	769	1	769	1	0.00
03/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2053	2	2053	2	0.00
03/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	795	1	795	1	0.00
03/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	151	0	151	0	328.00
03/10/2019	2044 On 06-February-20			Bond Future	9.95	89.0705	9.9549	89.0705	0.00
03/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1927	2	1927	2	0.00
03/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	286	0	286	0	328.00
03/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1817	2	1817	2	328.00
03/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1890	2	1890	2	0.00
03/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7175	7	7175	7	0.00
03/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1964	2	1964	2	0.00
03/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3520	4	3520	4	0.00
03/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3424	4	3424	4	0.00
03/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	787	1	787	1	328.00
03/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3472	4	3472	4	0.00
03/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3617	4	3617	4	0.00
03/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7914	8	7914	8	0.00
03/10/2019	2044 On 07-May-20			Bond Future	10.02	90.7061	10.0228	90.7061	0.00
03/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2696	3	2696	3	0.00
03/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1214	1	1214	1	100.00
03/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3465	3	3465	3	100.00
03/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1046	1	1046	1	556.00
03/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2773	3	2773	3	0.00
03/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3171	3	3171	3	556.00
03/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8814	9	8814	9	0.00
03/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2734	3	2734	3	0.00
03/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9219	9	9219	9	0.00
03/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7634	8	7634	8	0.00
03/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4097	4	4097	4	0.00

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03/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4579	5	4579	5	0.00
03/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3814	4	3814	4	0.00
03/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1281	1	1281	1	556.00
03/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1198	1	1198	1	100.00
03/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4625	5	4625	5	0.00
03/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7165	7	7165	7	0.00
03/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4533	5	4533	5	0.00
03/10/2019	2044 On 06-August-20			Bond Future	10.09	88.0269	10.0890	88.0269	0.00
03/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3722	4	3722	4	0.00
03/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1285	1	1285	1	140.00
03/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2998	3	2998	3	140.00
03/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3799	4	3799	4	0.00
03/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8647	8	8647	8	0.00
03/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3760	4	3760	4	0.00
03/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5551	6	5551	6	0.00
03/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2297	2	2297	2	140.00
03/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10720	11	10720	11	0.00
03/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6562	7	6562	7	0.00
03/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5506	6	5506	6	0.00
03/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5596	6	5596	6	0.00
03/10/2019	2046 On 07-November-19			Bond Future	111.91	111.9116	111.9134	111.9116	17,994.00
03/10/2019	2046 On 06-February-20			Bond Future	113.95	113.9483	113.9501	113.9483	0.00
03/10/2019	2046 On 07-May-20			Bond Future	114.32	114.3192	114.3210	114.3192	0.00
03/10/2019	2050 On 07-November-19			Bond Future	116.14	116.3696	116.1392	116.3696	12,916.00
03/10/2019	2050 On 06-February-20			Bond Future	116.42	116.6517	116.4171	116.6517	0.00
03/10/2019	2050 On 07-May-20			Bond Future	118.58	118.8211	118.5823	118.8211	0.00
03/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	AL37 On 07-November-19			Index Future	666.52	665.5940	666.5170	665.5940	0.00
03/10/2019	AL37 On 06-February-20			Index Future	678.48	677.5430	678.4820	677.5430	0.00
03/10/2019	AL37 On 07-May-20			Index Future	690.94	689.9830	690.9400	689.9830	0.00
03/10/2019	AL7T On 07-November-19			Index Future	776.01	774.2710	776.0110	774.2710	120.00
03/10/2019	AL7T On 06-February-20			Index Future	789.94	788.1700	789.9420	788.1700	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
03/10/2019	AL7T On 07-May-20			Index Future	804.45	802.6420	804.4460	802.6420	0.00
03/10/2019	ALBI On 07-November-19			Index Future	695.71	693.8850	695.7070	693.8850	214.00
03/10/2019	ALBI On 06-February-20			Index Future	708.20	706.3410	708.1970	706.3410	0.00
03/10/2019	ALBI On 07-May-20			Index Future	721.20	719.3110	721.2000	719.3110	0.00
03/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	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
03/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2019	ES33 On 07-November-19			Bond Future	10.81	77.4491	10.8086	77.4491	350.00
03/10/2019	ES33 On 06-February-20			Bond Future	10.93	78.8394	10.9254	78.8394	0.00
03/10/2019	ES33 On 07-May-20			Bond Future	11.04	76.4932	11.0388	76.4932	0.00
03/10/2019	ES42 On 07-November-19			Bond Future	11.15	78.4986	11.1467	78.4986	4,919.00
03/10/2019	ES42 On 06-February-20			Bond Future	11.26	79.9078	11.2582	79.9078	0.00
03/10/2019	ES42 On 07-May-20			Bond Future	11.37	77.1104	11.3710	77.1104	0.00
03/10/2019	GOVI On 07-November-19			GOVI	688.60	686.7330	688.6010	686.7330	1,242.00
03/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	157010	14	157010	14	0.00
03/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	156910	14	156910	14	0.00
03/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	156810	14	156810	14	0.00
03/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 06-February-20			GOVI	700.96	699.0610	700.9630	699.0610	0.00
03/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	21670	4	21670	4	0.00
03/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	21870	4	21870	4	0.00
03/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	21770	4	21770	4	0.00
03/10/2019	GOVI On 07-May-20			GOVI	713.83	711.8970	713.8330	711.8970	0.00
03/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	61670	8	61670	8	0.00
03/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	61470	8	61470	8	0.00
03/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	61570	8	61570	8	0.00
03/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2019	IGOV On 07-November-19			Index Future	262.36	262.4190	262.3590	262.4190	1,070.00
03/10/2019	IGOV On 06-February-20			Index Future	267.13	267.1940	267.1330	267.1940	0.00
03/10/2019	IGOV On 07-May-20			Index Future	272.10	272.1640	272.1010	272.1640	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
03/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
03/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
03/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9900	101.9800	101.9900	0.00
03/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.8100	98.7700	98.8100	0.00
03/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.37	95.4200	95.3700	95.4200	0.00
03/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.34	94.4000	94.3400	94.4000	0.00
03/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.26	93.3500	93.2600	93.3500	0.00
03/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.15	93.2600	93.1500	93.2600	0.00
03/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.10	95.2300	95.1000	95.2300	51.00
03/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.01	95.1500	95.0100	95.1500	0.00
03/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	96.1000	95.9400	96.1000	0.00
03/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.66	99.8200	99.6600	99.8200	0.00
03/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.70	100.8800	100.7000	100.8800	0.00
03/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.78	93.9700	93.7800	93.9700	0.00
03/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.69	99.8900	99.6900	99.8900	0.00
03/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.94	95.1600	94.9400	95.1600	0.00
03/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.17	90.4900	90.1700	90.4900	0.00
03/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.98	87.3100	86.9800	87.3100	0.00
03/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.58	85.9100	85.5800	85.9100	0.00
03/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.69	88.0200	87.6900	88.0200	0.00
03/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.51	91.8400	91.5100	91.8400	0.00
03/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.98	90.3200	89.9800	90.3200	0.00
03/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.04	92.4000	92.0400	92.4000	0.00
03/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.57	97.9300	97.5700	97.9300	0.00
03/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.90	98.2600	97.9000	98.2600	0.00
03/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.20	91.5900	91.2000	91.5900	0.00
03/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.56	98.9500	98.5600	98.9500	0.00
03/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.92	92.3200	91.9200	92.3200	0.00
03/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/10/2019	R023 On 07-November-19			Bond Future	7.36	102.5442	7.3618	102.5442	54,077.00
03/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1787	2	1787	2	0.00
03/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1843	2	1843	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
03/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1815	2	1815	2	0.00
03/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	11	0	11	0	0.00
03/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	10	0	10	0	0.00
03/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	11	0	11	0	0.00
03/10/2019	R023 On 06-February-20			Bond Future	7.38	104.3850	7.3765	104.3850	0.00
03/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	823	1	823	1	0.00
03/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	859	1	859	1	0.00
03/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	841	1	841	1	0.00
03/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	427	0	427	0	0.00
03/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	419	0	419	0	0.00
03/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	436	0	436	0	0.00
03/10/2019	R023 On 07-May-20			Bond Future	7.36	102.3689	7.3640	102.3689	0.00
03/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	249	0	249	0	0.00
03/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	257	0	257	0	0.00
03/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	240	0	240	0	0.00
03/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1437	2	1437	2	0.00
03/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1420	2	1420	2	0.00
03/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1403	1	1403	1	0.00
03/10/2019	R035 On 07-November-19			Bond Future	9.57	95.9411	9.5680	95.9411	97,686.00
03/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2707	2	2707	2	0.00
03/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	43	0	43	0	3,500.00
03/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1043	1	1043	1	3,500.00
03/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2765	3	2765	3	0.00
03/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2823	3	2823	3	0.00
03/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4836	5	4836	5	0.00
03/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	427	1	427	1	0.00
03/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	443	1	443	1	0.00
03/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	118	0	118	0	3,500.00
03/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1410	2	1410	2	0.00
03/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5182	5	5182	5	0.00
03/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	412	0	412	0	0.00
03/10/2019	R035 On 06-February-20			Bond Future	9.64	97.6634	9.6423	97.6634	0.00
03/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2258	2	2258	2	0.00
03/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2219	2	2219	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
03/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2181	2	2181	2	0.00
03/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2575	3	2575	3	0.00
03/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2500	3	2500	3	0.00
03/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2538	3	2538	3	0.00
03/10/2019	R035 On 07-May-20			Bond Future	9.71	94.9530	9.7080	94.9530	0.00
03/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1390	1	1390	1	5,000.00
03/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3504	3	3504	3	5,000.00
03/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2471	2	2471	2	0.00
03/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2541	2	2541	2	0.00
03/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8414	8	8414	8	0.00
03/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2506	2	2506	2	0.00
03/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4257	4	4257	4	0.00
03/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3193	3	3193	3	0.00
03/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4175	4	4175	4	0.00
03/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1143	1	1143	1	5,000.00
03/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4216	4	4216	4	0.00
03/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5972	6	5972	6	0.00
03/10/2019	R035 On 06-August-20			Bond Future	9.77	96.7387	9.7702	96.7387	0.00
03/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2151	2	2151	2	24,761.00
03/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5223	5	5223	5	0.00
03/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1638	2	1638	2	3,000.00
03/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5183	5	5183	5	0.00
03/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5263	5	5263	5	0.00
03/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4171	4	4171	4	0.00
03/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4108	4	4108	4	0.00
03/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9534	10	9534	10	0.00
03/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8025	8	8025	8	0.00
03/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4140	4	4140	4	0.00
03/10/2019	R186 On 07-November-19			Bond Future	8.26	115.7173	8.2640	115.7173	127,184.00
03/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	792	1	792	1	3,750.00
03/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2742	3	2742	3	0.00
03/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3812	4	3812	4	0.00
03/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	736	1	736	1	4,955.00
03/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	658	1	658	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
03/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3916	4	3916	4	0.00
03/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3864	4	3864	4	0.00
03/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	44	0	44	0	0.00
03/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	930	1	930	1	0.00
03/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1023	1	1023	1	7,500.00
03/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	46	0	46	0	0.00
03/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	130	0	130	0	4,955.00
03/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	49	0	49	0	0.00
03/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	872	1	872	1	3,750.00
03/10/2019	R186 On 06-February-20			Bond Future	8.31	112.4907	8.3129	112.4907	5,040.00
03/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1046	1	1046	1	1,007.00
03/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2325	2	2325	2	0.00
03/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2151	2	2151	2	0.00
03/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2397	2	2397	2	0.00
03/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4143	4	4143	4	0.00
03/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2361	2	2361	2	0.00
03/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1009	1	1009	1	0.00
03/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	436	0	436	0	1,007.00
03/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1126	1	1126	1	1,007.00
03/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	990	1	990	1	0.00
03/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2172	2	2172	2	0.00
03/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1028	1	1028	1	0.00
03/10/2019	R186 On 07-May-20			Bond Future	8.36	114.5563	8.3571	114.5563	0.00
03/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1386	1	1386	1	0.00
03/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4074	4	4074	4	0.00
03/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1895	2	1895	2	6,000.00
03/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1409	1	1409	1	0.00
03/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	528	0	528	0	6,000.00
03/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1363	1	1363	1	0.00
03/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2909	3	2909	3	0.00
03/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4665	5	4665	5	0.00
03/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1069	1	1069	1	6,000.00
03/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2847	3	2847	3	0.00
03/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2307	2	2307	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
03/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2878	3	2878	3	0.00
03/10/2019	R197 On 07-November-19			Bond Future	308.61	308.6138	308.6125	308.6138	2,507.00
03/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5750	306.5741	306.5750	40.00
03/10/2019	R197 On 07-May-20			Bond Future	312.28	312.2769	312.2758	312.2769	0.00
03/10/2019	R202 On 07-November-19			Bond Future	233.32	233.3189	233.3222	233.3189	9,010.00
03/10/2019	R202 On 06-February-20			Bond Future	233.50	233.4988	233.5026	233.4988	0.00
03/10/2019	R202 On 07-May-20			Bond Future	237.85	237.8415	237.8453	237.8415	0.00
03/10/2019	R207 On 07-November-19			Bond Future	6.74	102.4153	6.7408	102.4153	3,123.00
03/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	838	1	838	1	0.00
03/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	836	1	836	1	0.00
03/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	834	1	834	1	0.00
03/10/2019	R208 On 07-November-19			Bond Future	6.59	100.9898	6.5924	100.9898	11,057.00
03/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	336	0	336	0	0.00
03/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	324	0	324	0	0.00
03/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	313	0	313	0	0.00
03/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	15	0	15	0	0.00
03/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	16	0	16	0	0.00
03/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	14	0	14	0	0.00
03/10/2019	R208 On 06-February-20			Bond Future	6.43	102.8027	6.4339	102.8027	0.00
03/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	15	0	15	0	0.00
03/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	16	0	16	0	0.00
03/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	17	0	17	0	0.00
03/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	336	0	336	0	0.00
03/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	355	0	355	0	0.00
03/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	346	0	346	0	0.00
03/10/2019	R208 On 07-May-20			Bond Future	6.14	101.2867	6.1380	101.2867	0.00
03/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1144	1	1144	1	0.00
03/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1153	1	1153	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
03/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1136	1	1136	1	0.00
03/10/2019	R209 On 07-November-19			Bond Future	9.55	73.4012	9.5487	73.4012	96,997.00
03/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2085	2	2085	2	0.00
03/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	51	0	51	0	8,000.00
03/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	908	1	908	1	5,000.00
03/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2179	2	2179	2	0.00
03/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	468	0	468	0	8,000.00
03/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1946	2	1946	2	0.00
03/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2132	2	2132	2	0.00
03/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	451	1	451	1	0.00
03/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	435	1	435	1	0.00
03/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1919	2	1919	2	0.00
03/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	520	1	520	1	8,000.00
03/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4336	5	4336	5	0.00
03/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	467	1	467	1	0.00
03/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1228	1	1228	1	0.00
03/10/2019	R209 On 06-February-20			Bond Future	9.61	74.7188	9.6113	74.7188	0.00
03/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1758	2	1758	2	0.00
03/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1789	2	1789	2	0.00
03/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1727	2	1727	2	0.00
03/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2452	3	2452	3	0.00
03/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2417	3	2417	3	0.00
03/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2383	3	2383	3	0.00
03/10/2019	R209 On 07-May-20			Bond Future	9.67	72.9393	9.6716	72.9393	0.00
03/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2205	2	2205	2	0.00
03/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2266	2	2266	2	0.00
03/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2235	2	2235	2	0.00
03/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3605	4	3605	4	0.00
03/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3570	4	3570	4	0.00
03/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3641	4	3641	4	0.00
03/10/2019	R210 On 07-November-19			Bond Future	188.84	188.8411	188.8431	188.8411	2,132.00
03/10/2019	R210 On 06-February-20			Bond Future	192.28	192.2774	192.2796	192.2774	0.00
03/10/2019	R210 On 07-May-20			Bond Future	193.21	193.2033	193.2055	193.2033	0.00
03/10/2019	R212 On 07-November-19			Bond Future	162.41	162.4121	162.4111	162.4121	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
03/10/2019	R212 On 06-February-20			Bond Future	163.12	163.1217	163.1207	163.1217	0.00
03/10/2019	R212 On 07-May-20			Bond Future	166.15	166.1555	166.1545	166.1555	0.00
03/10/2019	R213 On 07-November-19			Bond Future	9.15	86.2497	9.1453	86.2497	23,319.00
03/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2868	3	2868	3	0.00
03/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2919	3	2919	3	0.00
03/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2971	3	2971	3	0.00
03/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	193	0	193	0	0.00
03/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	209	0	209	0	0.00
03/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	201	0	201	0	0.00
03/10/2019	R213 On 06-February-20			Bond Future	9.21	87.7980	9.2125	87.7980	0.00
03/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2157	2	2157	2	0.00
03/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2123	2	2123	2	0.00
03/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2089	2	2089	2	0.00
03/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1771	2	1771	2	0.00
03/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1798	2	1798	2	0.00
03/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1744	2	1744	2	0.00
03/10/2019	R213 On 07-May-20			Bond Future	9.27	85.8579	9.2707	85.8579	0.00
03/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1792	2	1792	2	0.00
03/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1819	2	1819	2	0.00
03/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1847	2	1847	2	0.00
03/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3378	4	3378	4	0.00
03/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3447	4	3447	4	0.00
03/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3412	4	3412	4	0.00
03/10/2019	R214 On 07-November-19			Bond Future	9.80	71.7570	9.8009	71.7570	16,236.00
03/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1982	2	1982	2	0.00
03/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2028	2	2028	2	0.00
03/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1936	2	1936	2	0.00
03/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	606	1	606	1	0.00
03/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	586	1	586	1	0.00
03/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	567	1	567	1	0.00
03/10/2019	R214 On 06-February-20			Bond Future	9.87	73.0452	9.8692	73.0452	0.00
03/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1681	2	1681	2	0.00
03/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1745	2	1745	2	0.00
03/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1713	2	1713	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
03/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2724	3	2724	3	0.00
03/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2687	3	2687	3	0.00
03/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2760	3	2760	3	0.00
03/10/2019	R214 On 07-May-20			Bond Future	9.93	71.0879	9.9299	71.0879	0.00
03/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2526	2	2526	2	0.00
03/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2558	2	2558	2	0.00
03/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2495	2	2495	2	0.00
03/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3704	4	3704	4	0.00
03/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3667	4	3667	4	0.00
03/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3631	4	3631	4	0.00
03/10/2019	R248 On 07-November-19			Bond Future	9.87	90.8117	9.8715	90.8117	86,811.00
03/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2192	2	2192	2	0.00
03/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2137	2	2137	2	0.00
03/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2082	2	2082	2	0.00
03/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	876	1	876	1	0.00
03/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	906	1	906	1	0.00
03/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	848	1	848	1	0.00
03/10/2019	R248 On 06-February-20			Bond Future	9.94	92.4419	9.9416	92.4419	100.00
03/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1779	2	1779	2	0.00
03/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1742	2	1742	2	0.00
03/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1817	2	1817	2	0.00
03/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3732	4	3732	4	0.00
03/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3833	4	3833	4	0.00
03/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3782	4	3782	4	0.00
03/10/2019	R248 On 07-May-20			Bond Future	10.00	89.6991	10.0040	89.6991	0.00
03/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2853	3	2853	3	0.00
03/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2930	3	2930	3	0.00
03/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2891	3	2891	3	0.00
03/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4805	5	4805	5	0.00
03/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4854	5	4854	5	0.00
03/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4757	5	4757	5	0.00
03/10/2019	R248 On 06-August-20			Bond Future	10.06	91.3859	10.0633	91.3859	0.00
03/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2316	2	2316	2	20,640.00
03/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5836	6	5836	6	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
03/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5926	6	5926	6	0.00
03/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1741	2	1741	2	3,000.00
03/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5881	6	5881	6	0.00
03/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4841	5	4841	5	0.00
03/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4805	5	4805	5	0.00
03/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11388	12	11388	12	0.00
03/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4878	5	4878	5	0.00
03/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9537	10	9537	10	0.00