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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
09/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	2025 On 07-November-19			Bond Future	137.80	137.7606	137.7968	137.7606	1,461.00
09/10/2019	2025 On 06-February-20			Bond Future	138.83	138.7938	138.8311	138.7938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2019	2025 On 07-May-20			Bond Future	141.41	141.3751	141.4130	141.3751	0.00
09/10/2019	2029 On 07-November-19			Bond Future	102.26	102.5155	102.2576	102.5155	4,410.00
09/10/2019	2029 On 06-February-20			Bond Future	104.12	104.3812	104.1190	104.3812	0.00
09/10/2019	2029 On 07-May-20			Bond Future	104.94	105.2100	104.9426	105.2100	0.00
09/10/2019	2030 On 07-November-19			Bond Future	8.92	95.8294	8.9237	95.8294	72,953.00
09/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3537	3	3537	3	0.00
09/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2560	2	2560	2	0.00
09/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	211	0	211	0	5,500.00
09/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1598	1	1598	1	5,500.00
09/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3593	3	3593	3	0.00
09/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2057	2	2057	2	0.00
09/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2303	2	2303	2	0.00
09/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	57	0	57	0	0.00
09/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5138	5	5138	5	0.00
09/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3482	3	3482	3	0.00
09/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2824	3	2824	3	0.00
09/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5657	5	5657	5	0.00
09/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	1012	1	1012	1	0.00
09/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	177	0	177	0	0.00
09/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1686	1	1686	1	0.00
09/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4792	4	4792	4	0.00
09/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	31	0	31	0	0.00
09/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	451	1	451	1	0.00
09/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	845	1	845	1	5,000.00
09/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	169	0	169	0	2,500.00
09/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	98	0	98	0	0.00
09/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	262	0	262	0	5,333.00
09/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2457	3	2457	3	0.00
09/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	14	0	14	0	2,500.00
09/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	488	1	488	1	0.00
09/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2296	3	2296	3	0.00
09/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	93	0	93	0	0.00
09/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	89	0	89	0	0.00
09/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	211	0	211	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
09/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	325	0	325	0	2,750.00
09/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3460	4	3460	4	0.00
09/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	23	0	23	0	5,500.00
09/10/2019	2030 On 06-February-20			Bond Future	8.98	93.5411	8.9835	93.5411	0.00
09/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1970	2	1970	2	5,820.00
09/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	526	0	526	0	5,820.00
09/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2463	2	2463	2	0.00
09/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2500	2	2500	2	0.00
09/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2538	2	2538	2	0.00
09/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1448	2	1448	2	0.00
09/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1496	2	1496	2	0.00
09/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4250	4	4250	4	0.00
09/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1472	2	1472	2	0.00
09/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1867	2	1867	2	0.00
09/10/2019	2030 On 07-May-20			Bond Future	9.04	95.2587	9.0426	95.2587	0.00
09/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1931	2	1931	2	0.00
09/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1904	2	1904	2	0.00
09/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1877	2	1877	2	0.00
09/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3461	4	3461	4	0.00
09/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3496	4	3496	4	0.00
09/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3426	3	3426	3	0.00
09/10/2019	2032 On 07-November-19			Bond Future	9.27	93.2330	9.2657	93.2330	48,565.00
09/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3260	3	3260	3	0.00
09/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3202	3	3202	3	0.00
09/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3145	3	3145	3	0.00
09/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	204	0	204	0	0.00
09/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	212	0	212	0	0.00
09/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	196	0	196	0	0.00
09/10/2019	2032 On 06-February-20			Bond Future	9.33	94.9069	9.3319	94.9069	0.00
09/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2333	2	2333	2	0.00
09/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2371	2	2371	2	0.00
09/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2296	2	2296	2	0.00
09/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1970	2	1970	2	0.00
09/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1941	2	1941	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
09/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1911	2	1911	2	0.00
09/10/2019	2032 On 07-May-20			Bond Future	9.40	92.4895	9.3958	92.4895	0.00
09/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2234	2	2234	2	0.00
09/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2297	2	2297	2	0.00
09/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2265	2	2265	2	0.00
09/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3721	4	3721	4	0.00
09/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3684	4	3684	4	0.00
09/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3758	4	3758	4	0.00
09/10/2019	2033 On 07-November-19			Bond Future	102.58	102.5780	102.5828	102.5780	6,260.00
09/10/2019	2033 On 06-February-20			Bond Future	104.45	104.4449	104.4500	104.4449	0.00
09/10/2019	2033 On 07-May-20			Bond Future	105.20	105.1917	105.1969	105.1917	0.00
09/10/2019	2037 On 07-November-19			Bond Future	9.67	92.2797	9.6666	92.2797	68,518.00
09/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2583	2	2583	2	0.00
09/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2699	2	2699	2	0.00
09/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2641	2	2641	2	0.00
09/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	424	1	424	1	0.00
09/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	408	0	408	0	0.00
09/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	441	1	441	1	0.00
09/10/2019	2037 On 06-February-20			Bond Future	9.74	89.6774	9.7354	89.6774	0.00
09/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2259	2	2259	2	0.00
09/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2221	2	2221	2	0.00
09/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2183	2	2183	2	0.00
09/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2720	3	2720	3	0.00
09/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2759	3	2759	3	0.00
09/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2681	3	2681	3	0.00
09/10/2019	2037 On 07-May-20			Bond Future	9.80	91.3240	9.8035	91.3240	0.00
09/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2696	2	2696	2	0.00
09/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2731	2	2731	2	0.00
09/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2766	2	2766	2	0.00
09/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4234	4	4234	4	0.00
09/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4317	4	4317	4	0.00
09/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4276	4	4276	4	0.00
09/10/2019	2038 On 07-November-19			Bond Future	120.80	120.6258	120.8045	120.6258	21,883.00
09/10/2019	2038 On 06-February-20			Bond Future	121.35	121.1631	121.3452	121.1631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2019	2038 On 07-May-20			Bond Future	123.60	123.4164	123.6018	123.4164	0.00
09/10/2019	2040 On 07-November-19			Bond Future	9.82	94.9184	9.8221	94.9184	45,596.00
09/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2297	2	2297	2	0.00
09/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2355	2	2355	2	0.00
09/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1163	1	1163	1	1,260.00
09/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	86	0	86	0	1,260.00
09/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2413	2	2413	2	0.00
09/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	569	1	569	1	0.00
09/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	613	1	613	1	0.00
09/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1345	2	1345	2	0.00
09/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4541	5	4541	5	0.00
09/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	591	1	591	1	0.00
09/10/2019	2040 On 06-February-20			Bond Future	9.89	92.1128	9.8927	92.1128	0.00
09/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	28	0	28	0	0.00
09/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2008	2	2008	2	0.00
09/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2085	2	2085	2	0.00
09/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	265	0	265	0	0.00
09/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2047	2	2047	2	0.00
09/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3217	3	3217	3	0.00
09/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3172	3	3172	3	0.00
09/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7978	8	7978	8	0.00
09/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3260	3	3260	3	0.00
09/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13503	14	13503	14	0.00
09/10/2019	2040 On 07-May-20			Bond Future	9.96	93.8041	9.9626	93.8041	0.00
09/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2866	3	2866	3	0.00
09/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2829	3	2829	3	0.00
09/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2791	3	2791	3	0.00
09/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4683	5	4683	5	0.00
09/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4594	5	4594	5	0.00
09/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4638	5	4638	5	0.00
09/10/2019	2044 On 07-November-19			Bond Future	9.88	91.6645	9.8815	91.6645	38,208.00
09/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2177	2	2177	2	0.00
09/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5193	5	5193	5	0.00
09/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2122	2	2122	2	0.00

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09/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2234	2	2234	2	0.00
09/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	25	0	25	0	328.00
09/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	761	1	761	1	328.00
09/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	733	1	733	1	0.00
09/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6126	7	6126	7	0.00
09/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	682	1	682	1	0.00
09/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1956	2	1956	2	0.00
09/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	707	1	707	1	0.00
09/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	114	0	114	0	328.00
09/10/2019	2044 On 06-February-20			Bond Future	9.95	88.9258	9.9502	88.9258	0.00
09/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	306	0	306	0	328.00
09/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1966	2	1966	2	0.00
09/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1855	2	1855	2	328.00
09/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1929	2	1929	2	0.00
09/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7213	7	7213	7	0.00
09/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2003	2	2003	2	0.00
09/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3520	4	3520	4	0.00
09/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3425	4	3425	4	0.00
09/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	787	1	787	1	328.00
09/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3472	4	3472	4	0.00
09/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3617	4	3617	4	0.00
09/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7896	8	7896	8	0.00
09/10/2019	2044 On 07-May-20			Bond Future	10.02	90.5586	10.0180	90.5586	0.00
09/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2887	2	2887	2	0.00
09/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1391	1	1391	1	100.00
09/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3640	3	3640	3	100.00
09/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1213	1	1213	1	556.00
09/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2962	3	2962	3	0.00
09/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3353	3	3353	3	556.00
09/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8991	8	8991	8	0.00
09/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2924	3	2924	3	0.00
09/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9359	9	9359	9	0.00
09/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7762	8	7762	8	0.00
09/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4240	4	4240	4	0.00

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09/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4730	5	4730	5	0.00
09/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3951	4	3951	4	0.00
09/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1418	1	1418	1	556.00
09/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1299	1	1299	1	100.00
09/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4777	5	4777	5	0.00
09/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7303	7	7303	7	0.00
09/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4683	5	4683	5	0.00
09/10/2019	2044 On 06-August-20			Bond Future	10.08	87.8765	10.0841	87.8765	0.00
09/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3680	3	3680	3	0.00
09/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1249	1	1249	1	140.00
09/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2956	3	2956	3	140.00
09/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3757	4	3757	4	0.00
09/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8621	8	8621	8	0.00
09/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3719	4	3719	4	0.00
09/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5469	6	5469	6	0.00
09/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2232	2	2232	2	140.00
09/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10644	11	10644	11	0.00
09/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6481	7	6481	7	0.00
09/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5424	6	5424	6	0.00
09/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5514	6	5514	6	0.00
09/10/2019	2046 On 07-November-19			Bond Future	111.21	111.5107	111.2115	111.5107	17,994.00
09/10/2019	2046 On 06-February-20			Bond Future	113.24	113.5401	113.2358	113.5401	0.00
09/10/2019	2046 On 07-May-20			Bond Future	113.59	113.9035	113.5934	113.9035	0.00
09/10/2019	2050 On 07-November-19			Bond Future	115.92	115.9133	115.9191	115.9133	12,916.00
09/10/2019	2050 On 06-February-20			Bond Future	116.19	116.1876	116.1936	116.1876	0.00
09/10/2019	2050 On 07-May-20			Bond Future	118.35	118.3483	118.3544	118.3483	0.00
09/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	AL37 On 07-November-19			Index Future	667.36	666.5550	667.3620	666.5550	0.00
09/10/2019	AL37 On 06-February-20			Index Future	679.35	678.5230	679.3460	678.5230	0.00
09/10/2019	AL37 On 07-May-20			Index Future	691.82	690.9810	691.8180	690.9810	0.00
09/10/2019	AL7T On 07-November-19			Index Future	776.97	774.9820	776.9730	774.9820	120.00
09/10/2019	AL7T On 06-February-20			Index Future	790.92	788.8970	790.9240	788.8970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2019	AL7T On 07-May-20			Index Future	805.45	803.3810	805.4450	803.3810	0.00
09/10/2019	ALBI On 07-November-19			Index Future	696.53	694.1550	696.5340	694.1550	214.00
09/10/2019	ALBI On 06-February-20			Index Future	709.04	706.6190	709.0410	706.6190	0.00
09/10/2019	ALBI On 07-May-20			Index Future	722.06	719.5930	722.0590	719.5930	0.00
09/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	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
09/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2019	ES33 On 07-November-19			Bond Future	10.78	77.5379	10.7808	77.5379	350.00
09/10/2019	ES33 On 06-February-20			Bond Future	10.90	78.9300	10.8966	78.9300	0.00
09/10/2019	ES33 On 07-May-20			Bond Future	11.01	76.5854	11.0089	76.5854	0.00
09/10/2019	ES42 On 07-November-19			Bond Future	11.13	78.4635	11.1344	78.4635	4,919.00
09/10/2019	ES42 On 06-February-20			Bond Future	11.25	79.8723	11.2455	79.8723	0.00
09/10/2019	ES42 On 07-May-20			Bond Future	11.36	77.0742	11.3578	77.0742	0.00
09/10/2019	GOVI On 07-November-19			GOVI	689.43	686.9790	689.4320	686.9790	1,230.00
09/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	165320	14	165320	14	0.00
09/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	165220	14	165220	14	0.00
09/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	165120	14	165120	14	0.00
09/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 06-February-20			GOVI	701.81	699.3140	701.8120	699.3140	0.00
09/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	13180	4	13180	4	0.00
09/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	13380	4	13380	4	0.00
09/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	13280	4	13280	4	0.00
09/10/2019	GOVI On 07-May-20			GOVI	714.70	712.1530	714.6970	712.1530	0.00
09/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	53030	8	53030	8	0.00
09/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	52830	8	52830	8	0.00
09/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	52930	8	52930	8	0.00
09/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2019	IGOV On 07-November-19			Index Future	262.17	262.2770	262.1700	262.2770	1,070.00
09/10/2019	IGOV On 06-February-20			Index Future	266.94	267.0510	266.9420	267.0510	39.00
09/10/2019	IGOV On 07-May-20			Index Future	271.91	272.0170	271.9070	272.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
09/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
09/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9800	101.9700	101.9800	0.00
09/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	0.00
09/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.37	95.3800	95.3700	95.3800	0.00
09/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.33	94.3400	94.3300	94.3400	0.00
09/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.24	93.2600	93.2400	93.2600	0.00
09/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.12	93.1400	93.1200	93.1400	0.00
09/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.08	95.1000	95.0800	95.1000	51.00
09/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.98	95.0100	94.9800	95.0100	0.00
09/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.92	95.9500	95.9200	95.9500	0.00
09/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.63	99.6800	99.6300	99.6800	0.00
09/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.67	100.7300	100.6700	100.7300	0.00
09/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.75	93.8100	93.7500	93.8100	0.00
09/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.65	99.7300	99.6500	99.7300	0.00
09/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.89	94.9800	94.8900	94.9800	0.00
09/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.10	90.2500	90.1000	90.2500	0.00
09/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.91	87.0600	86.9100	87.0600	0.00
09/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.51	85.6600	85.5100	85.6600	0.00
09/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.62	87.7700	87.6200	87.7700	0.00
09/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.43	91.5800	91.4300	91.5800	0.00
09/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.88	90.0400	89.8800	90.0400	0.00
09/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.92	92.1000	91.9200	92.1000	0.00
09/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.44	97.6300	97.4400	97.6300	0.00
09/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.77	97.9700	97.7700	97.9700	0.00
09/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.09	91.2900	91.0900	91.2900	0.00
09/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.47	98.6600	98.4700	98.6600	0.00
09/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.84	92.0300	91.8400	92.0300	0.00
09/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/10/2019	R023 On 07-November-19			Bond Future	7.32	102.6817	7.3194	102.6817	55,418.00
09/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1909	2	1909	2	0.00
09/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1965	2	1965	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
09/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1937	2	1937	2	0.00
09/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	10	0	10	0	0.00
09/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	9	0	9	0	0.00
09/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	10	0	10	0	0.00
09/10/2019	R023 On 06-February-20			Bond Future	7.33	104.5252	7.3300	104.5252	0.00
09/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	947	1	947	1	0.00
09/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	985	1	985	1	0.00
09/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	966	1	966	1	0.00
09/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	426	0	426	0	0.00
09/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	419	0	419	0	0.00
09/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	434	0	434	0	0.00
09/10/2019	R023 On 07-May-20			Bond Future	7.31	102.5116	7.3130	102.5116	0.00
09/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	342	0	342	0	0.00
09/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	352	0	352	0	0.00
09/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	333	0	333	0	0.00
09/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1401	1	1401	1	0.00
09/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1386	1	1386	1	0.00
09/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1370	1	1370	1	0.00
09/10/2019	R035 On 07-November-19			Bond Future	9.54	96.0430	9.5429	96.0430	98,096.00
09/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2835	2	2835	2	0.00
09/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	40	0	40	0	3,500.00
09/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1102	1	1102	1	3,500.00
09/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2895	3	2895	3	0.00
09/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2955	3	2955	3	0.00
09/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5004	5	5004	5	0.00
09/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	366	0	366	0	0.00
09/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	380	0	380	0	0.00
09/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	95	0	95	0	3,500.00
09/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1278	1	1278	1	0.00
09/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4987	5	4987	5	0.00
09/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	352	0	352	0	0.00
09/10/2019	R035 On 06-February-20			Bond Future	9.62	97.7674	9.6163	97.7674	0.00
09/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2368	2	2368	2	0.00
09/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2329	2	2329	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
09/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2290	2	2290	2	0.00
09/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2488	3	2488	3	0.00
09/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2416	3	2416	3	0.00
09/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2452	3	2452	3	0.00
09/10/2019	R035 On 07-May-20			Bond Future	9.68	95.0587	9.6812	95.0587	0.00
09/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1490	1	1490	1	5,000.00
09/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3656	3	3656	3	5,000.00
09/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2602	2	2602	2	0.00
09/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2673	2	2673	2	0.00
09/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8598	8	8598	8	0.00
09/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2637	2	2637	2	0.00
09/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4189	4	4189	4	0.00
09/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3147	3	3147	3	0.00
09/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4108	4	4108	4	0.00
09/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1128	1	1128	1	5,000.00
09/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4148	4	4148	4	0.00
09/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5874	6	5874	6	0.00
09/10/2019	R035 On 06-August-20			Bond Future	9.74	96.8463	9.7425	96.8463	0.00
09/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2415	2	2415	2	24,761.00
09/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5430	5	5430	5	0.00
09/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1637	2	1637	2	3,000.00
09/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5390	5	5390	5	0.00
09/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5471	5	5471	5	0.00
09/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4176	4	4176	4	0.00
09/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4113	4	4113	4	0.00
09/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9330	10	9330	10	0.00
09/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8087	8	8087	8	0.00
09/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4145	4	4145	4	0.00
09/10/2019	R186 On 07-November-19			Bond Future	8.24	115.8460	8.2404	115.8460	127,284.00
09/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	803	1	803	1	3,750.00
09/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2835	3	2835	3	0.00
09/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3926	4	3926	4	0.00
09/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	745	1	745	1	4,955.00
09/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	662	1	662	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
09/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4032	4	4032	4	0.00
09/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3979	4	3979	4	0.00
09/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	25	0	25	0	0.00
09/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	804	1	804	1	0.00
09/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	893	1	893	1	7,500.00
09/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	27	0	27	0	0.00
09/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	88	0	88	0	4,955.00
09/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	28	0	28	0	0.00
09/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	748	1	748	1	3,750.00
09/10/2019	R186 On 06-February-20			Bond Future	8.29	112.6220	8.2880	112.6220	5,040.00
09/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1126	1	1126	1	1,007.00
09/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2444	2	2444	2	0.00
09/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2263	2	2263	2	0.00
09/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2518	2	2518	2	0.00
09/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4294	4	4294	4	0.00
09/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2481	2	2481	2	0.00
09/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	991	1	991	1	0.00
09/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	448	0	448	0	1,007.00
09/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1100	1	1100	1	1,007.00
09/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	974	1	974	1	0.00
09/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2114	2	2114	2	0.00
09/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1008	1	1008	1	0.00
09/10/2019	R186 On 07-May-20			Bond Future	8.33	114.6899	8.3309	114.6899	0.00
09/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1428	1	1428	1	0.00
09/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4159	4	4159	4	0.00
09/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1947	2	1947	2	6,000.00
09/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1452	1	1452	1	0.00
09/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	548	0	548	0	6,000.00
09/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1404	1	1404	1	0.00
09/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2811	3	2811	3	0.00
09/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4545	5	4545	5	0.00
09/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1014	1	1014	1	6,000.00
09/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2749	3	2749	3	0.00
09/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2220	2	2220	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
09/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2780	3	2780	3	0.00
09/10/2019	R197 On 07-November-19			Bond Future	308.60	308.6087	308.6047	308.6087	2,507.00
09/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5708	306.5674	306.5708	40.00
09/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2724	312.2688	312.2724	0.00
09/10/2019	R202 On 07-November-19			Bond Future	233.34	233.3324	233.3423	233.3324	9,029.00
09/10/2019	R202 On 06-February-20			Bond Future	233.52	233.5134	233.5240	233.5134	0.00
09/10/2019	R202 On 07-May-20			Bond Future	237.87	237.8562	237.8670	237.8562	0.00
09/10/2019	R207 On 07-November-19			Bond Future	6.77	102.4121	6.7679	102.4121	3,123.00
09/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	842	1	842	1	0.00
09/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	841	1	841	1	0.00
09/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	839	1	839	1	0.00
09/10/2019	R208 On 07-November-19			Bond Future	6.60	100.9837	6.5995	100.9837	11,063.00
09/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	327	0	327	0	0.00
09/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	316	0	316	0	0.00
09/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	304	0	304	0	0.00
09/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	16	0	16	0	0.00
09/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	17	0	17	0	0.00
09/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	14	0	14	0	0.00
09/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7967	6.4422	102.7967	0.00
09/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	26	0	26	0	0.00
09/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	27	0	27	0	0.00
09/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	28	0	28	0	0.00
09/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	356	0	356	0	0.00
09/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	375	0	375	0	0.00
09/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	365	0	365	0	0.00
09/10/2019	R208 On 07-May-20			Bond Future	6.15	101.2806	6.1489	101.2806	0.00
09/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
09/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1154	1	1154	1	0.00
09/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1162	1	1162	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
09/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1145	1	1145	1	0.00
09/10/2019	R209 On 07-November-19			Bond Future	9.52	73.4851	9.5244	73.4851	96,982.00
09/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2178	2	2178	2	0.00
09/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	951	1	951	1	5,000.00
09/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	45	0	45	0	8,000.00
09/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2276	2	2276	2	0.00
09/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	497	0	497	0	8,000.00
09/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2034	2	2034	2	0.00
09/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2227	2	2227	2	0.00
09/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	388	0	388	0	0.00
09/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	374	0	374	0	0.00
09/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1789	2	1789	2	0.00
09/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	448	1	448	1	8,000.00
09/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4171	4	4171	4	0.00
09/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	402	0	402	0	0.00
09/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1112	1	1112	1	0.00
09/10/2019	R209 On 06-February-20			Bond Future	9.59	74.8045	9.5862	74.8045	0.00
09/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1840	2	1840	2	0.00
09/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1872	2	1872	2	0.00
09/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1808	2	1808	2	0.00
09/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2370	3	2370	3	0.00
09/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2336	2	2336	2	0.00
09/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2303	2	2303	2	0.00
09/10/2019	R209 On 07-May-20			Bond Future	9.65	73.0265	9.6458	73.0265	0.00
09/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2305	2	2305	2	0.00
09/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2367	2	2367	2	0.00
09/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2336	2	2336	2	0.00
09/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3541	4	3541	4	0.00
09/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3506	4	3506	4	0.00
09/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3576	4	3576	4	0.00
09/10/2019	R210 On 07-November-19			Bond Future	188.85	189.2741	188.8549	189.2741	2,132.00
09/10/2019	R210 On 06-February-20			Bond Future	192.29	192.7189	192.2927	192.7189	0.00
09/10/2019	R210 On 07-May-20			Bond Future	193.22	193.6529	193.2186	193.6529	0.00
09/10/2019	R212 On 07-November-19			Bond Future	162.26	162.3363	162.2619	162.3363	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
09/10/2019	R212 On 06-February-20			Bond Future	162.97	163.0450	162.9697	163.0450	0.00
09/10/2019	R212 On 07-May-20			Bond Future	166.00	166.0772	166.0005	166.0772	0.00
09/10/2019	R213 On 07-November-19			Bond Future	9.13	86.2998	9.1258	86.2998	23,319.00
09/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2935	3	2935	3	0.00
09/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2988	3	2988	3	0.00
09/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3042	3	3042	3	0.00
09/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	141	0	141	0	0.00
09/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	154	0	154	0	0.00
09/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	147	0	147	0	0.00
09/10/2019	R213 On 06-February-20			Bond Future	9.19	87.8493	9.1922	87.8493	0.00
09/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2223	2	2223	2	0.00
09/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2188	2	2188	2	0.00
09/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2154	2	2154	2	0.00
09/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1712	2	1712	2	0.00
09/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1738	2	1738	2	0.00
09/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1685	2	1685	2	0.00
09/10/2019	R213 On 07-May-20			Bond Future	9.25	85.9100	9.2497	85.9100	0.00
09/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1941	2	1941	2	0.00
09/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1969	2	1969	2	0.00
09/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1996	2	1996	2	0.00
09/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3400	3	3400	3	0.00
09/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3469	4	3469	4	0.00
09/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3435	3	3435	3	0.00
09/10/2019	R214 On 07-November-19			Bond Future	9.79	71.7094	9.7913	71.7094	16,236.00
09/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2001	2	2001	2	0.00
09/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2048	2	2048	2	0.00
09/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1953	2	1953	2	0.00
09/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	559	1	559	1	0.00
09/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	541	1	541	1	0.00
09/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	522	1	522	1	0.00
09/10/2019	R214 On 06-February-20			Bond Future	9.86	72.9969	9.8594	72.9969	0.00
09/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1722	2	1722	2	0.00
09/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1786	2	1786	2	0.00
09/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1754	2	1754	2	0.00

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09/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2698	3	2698	3	0.00
09/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2662	3	2662	3	0.00
09/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2735	3	2735	3	0.00
09/10/2019	R214 On 07-May-20			Bond Future	9.92	71.0387	9.9198	71.0387	0.00
09/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2600	2	2600	2	0.00
09/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2632	2	2632	2	0.00
09/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2568	2	2568	2	0.00
09/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3709	4	3709	4	0.00
09/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3673	4	3673	4	0.00
09/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3637	4	3637	4	0.00
09/10/2019	R248 On 07-November-19			Bond Future	9.86	90.7088	9.8618	90.7088	86,811.00
09/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2170	2	2170	2	0.00
09/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2113	2	2113	2	0.00
09/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2058	2	2058	2	0.00
09/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	770	1	770	1	0.00
09/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	798	1	798	1	0.00
09/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	743	1	743	1	0.00
09/10/2019	R248 On 06-February-20			Bond Future	9.93	92.3374	9.9316	92.3374	100.00
09/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1836	2	1836	2	0.00
09/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1874	2	1874	2	0.00
09/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1798	2	1798	2	0.00
09/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3704	4	3704	4	0.00
09/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3805	4	3805	4	0.00
09/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3754	4	3754	4	0.00
09/10/2019	R248 On 07-May-20			Bond Future	9.99	89.5925	9.9937	89.5925	0.00
09/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2953	3	2953	3	0.00
09/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3031	3	3031	3	0.00
09/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2992	3	2992	3	0.00
09/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4819	5	4819	5	0.00
09/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4867	5	4867	5	0.00
09/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4771	5	4771	5	0.00
09/10/2019	R248 On 06-August-20			Bond Future	10.05	91.2772	10.0528	91.2772	0.00
09/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2386	2	2386	2	20,640.00
09/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5910	6	5910	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
09/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6000	6	6000	6	0.00
09/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1711	2	1711	2	3,000.00
09/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5955	6	5955	6	0.00
09/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4828	5	4828	5	0.00
09/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4792	5	4792	5	0.00
09/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11271	12	11271	12	0.00
09/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4865	5	4865	5	0.00
09/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9519	10	9519	10	0.00