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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	2025 On 07-February-19			Bond Future	132.42	132.4037	132.4157	132.4037	355.00
02/01/2019	2025 On 02-May-19			Bond Future	134.76	134.7464	134.7580	134.7464	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
02/01/2019	2025 On 01-August-19			Bond Future	137.37	137.3597	137.3709	137.3597	0.00
02/01/2019	2029 On 07-February-19			Bond Future	100.34	100.3326	100.3426	100.3326	2,954.00
02/01/2019	2029 On 02-May-19			Bond Future	101.04	101.0349	101.0446	101.0349	0.00
02/01/2019	2029 On 01-August-19			Bond Future	103.04	103.0294	103.0389	103.0294	0.00
02/01/2019	2030 On 07-February-19			Bond Future	9.46	90.7181	9.4572	90.7181	56,795.00
02/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	1936	2	1936	2	3,960.00
02/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	402	0	402	0	3,960.00
02/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	16	0	16	0	0.00
02/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	4593	5	4593	5	0.00
02/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	96	0	96	0	1,320.00
02/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	17	0	17	0	0.00
02/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	19	0	19	0	0.00
02/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	1603	2	1603	2	1,320.00
02/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	27	0	27	0	0.00
02/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	910	1	910	1	0.00
02/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4959	5	4959	5	0.00
02/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	3691	3	3691	3	0.00
02/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	1270	1	1270	1	0.00
02/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	5356	5	5356	5	0.00
02/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	711	1	711	1	0.00
02/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	5423	5	5423	5	0.00
02/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	5490	5	5490	5	0.00
02/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	83	0	83	0	3,960.00
02/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	2166	2	2166	2	0.00
02/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	550	0	550	0	0.00
02/01/2019	2030 On 02-May-19			Bond Future	9.52	92.3029	9.5186	92.3029	0.00
02/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1630	2	1630	2	0.00
02/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	4799	5	4799	5	0.00
02/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1688	2	1688	2	0.00
02/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	553	1	553	1	3,000.00
02/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1659	2	1659	2	3,000.00
02/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	2396	2	2396	2	0.00
02/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	2363	2	2363	2	0.00
02/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	4487	4	4487	4	0.00

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02/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	716	1	716	1	3,000.00
02/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	2430	2	2430	2	0.00
02/01/2019	2030 On 01-August-19			Bond Future	9.58	90.0981	9.5808	90.0981	0.00
02/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	3845	4	3845	4	0.00
02/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	3884	4	3884	4	0.00
02/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	3806	4	3806	4	0.00
02/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1857	2	1857	2	0.00
02/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1897	2	1897	2	0.00
02/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1877	2	1877	2	0.00
02/01/2019	2032 On 07-February-19			Bond Future	9.68	92.8438	9.6785	92.8438	43,475.00
02/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	17	0	17	0	0.00
02/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	16	0	16	0	0.00
02/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	14	0	14	0	0.00
02/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	6202	6	6202	6	0.00
02/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	6276	6	6276	6	0.00
02/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	6129	6	6129	6	0.00
02/01/2019	2032 On 02-May-19			Bond Future	9.74	90.3090	9.7397	90.3090	0.00
02/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1805	2	1805	2	0.00
02/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1836	2	1836	2	0.00
02/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	1868	2	1868	2	0.00
02/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2607	2	2607	2	0.00
02/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2680	2	2680	2	0.00
02/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2643	2	2643	2	0.00
02/01/2019	2032 On 01-August-19			Bond Future	9.80	92.0707	9.7999	92.0707	0.00
02/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4116	4	4116	4	0.00
02/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4075	4	4075	4	0.00
02/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4034	4	4034	4	0.00
02/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	2147	2	2147	2	0.00
02/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	2102	2	2102	2	0.00
02/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	2124	2	2124	2	0.00
02/01/2019	2033 On 07-February-19			Bond Future	102.21	102.1993	102.2101	102.1993	5,890.00
02/01/2019	2033 On 02-May-19			Bond Future	102.87	102.8623	102.8727	102.8623	0.00
02/01/2019	2033 On 01-August-19			Bond Future	104.90	104.8928	104.9031	104.8928	0.00
02/01/2019	2037 On 07-February-19			Bond Future	9.91	88.9383	9.9072	88.9383	57,970.00

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02/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	19	0	19	0	0.00
02/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	22	0	22	0	0.00
02/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	20	0	20	0	0.00
02/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	6885	7	6885	7	0.00
02/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	6719	6	6719	6	0.00
02/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	6802	6	6802	6	0.00
02/01/2019	2037 On 02-May-19			Bond Future	9.97	90.4921	9.9689	90.4921	0.00
02/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	1898	2	1898	2	0.00
02/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	1864	2	1864	2	0.00
02/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	1932	2	1932	2	0.00
02/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	3217	3	3217	3	0.00
02/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	3175	3	3175	3	0.00
02/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	3132	3	3132	3	0.00
02/01/2019	2037 On 01-August-19			Bond Future	10.03	88.0017	10.0324	88.0017	0.00
02/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4376	4	4376	4	0.00
02/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4467	5	4467	5	0.00
02/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4421	5	4421	5	0.00
02/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	2480	2	2480	2	0.00
02/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	2454	2	2454	2	0.00
02/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	2506	2	2506	2	0.00
02/01/2019	2038 On 07-February-19			Bond Future	120.25	120.2403	120.2528	120.2403	9,955.00
02/01/2019	2038 On 02-May-19			Bond Future	122.38	122.3677	122.3800	122.3677	0.00
02/01/2019	2038 On 01-August-19			Bond Future	124.74	124.7309	124.7427	124.7309	0.00
02/01/2019	2040 On 07-February-19			Bond Future	9.98	92.1647	9.9771	92.1647	31,965.00
02/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	18	0	18	0	0.00
02/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	21	0	21	0	0.00
02/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	20	0	20	0	0.00
02/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	7429	7	7429	7	0.00
02/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	7519	7	7519	7	0.00
02/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	7338	7	7338	7	0.00
02/01/2019	2040 On 02-May-19			Bond Future	10.04	93.7748	10.0383	93.7748	0.00
02/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3437	4	3437	4	1,150.00
02/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2165	2	2165	2	0.00
02/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1186	1	1186	1	1,150.00

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02/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2128	2	2128	2	0.00
02/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2091	2	2091	2	0.00
02/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	3332	3	3332	3	0.00
02/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	3377	3	3377	3	0.00
02/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	3287	3	3287	3	0.00
02/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	4818	4	4818	4	0.00
02/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	2153	2	2153	2	0.00
02/01/2019	2040 On 01-August-19			Bond Future	10.10	91.0981	10.1014	91.0981	0.00
02/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	4729	5	4729	5	0.00
02/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	4777	5	4777	5	0.00
02/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	4825	5	4825	5	0.00
02/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2659	2	2659	2	0.00
02/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2715	2	2715	2	0.00
02/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2687	2	2687	2	0.00
02/01/2019	2044 On 07-February-19			Bond Future	10.00	89.2693	10.0011	89.2693	37,400.00
02/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	23	0	23	0	0.00
02/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	25	0	25	0	0.00
02/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	22	0	22	0	0.00
02/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	7440	7	7440	7	0.00
02/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	7347	7	7347	7	0.00
02/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	7255	7	7255	7	0.00
02/01/2019	2044 On 02-May-19			Bond Future	10.06	90.8288	10.0601	90.8288	0.00
02/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2126	2	2126	2	0.00
02/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2201	2	2201	2	0.00
02/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2164	2	2164	2	0.00
02/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	3356	3	3356	3	0.00
02/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	3402	3	3402	3	0.00
02/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	3448	3	3448	3	0.00
02/01/2019	2044 On 01-August-19			Bond Future	10.12	88.2199	10.1208	88.2199	0.00
02/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	4864	5	4864	5	0.00
02/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	4816	5	4816	5	0.00
02/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	4913	5	4913	5	0.00
02/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2767	2	2767	2	0.00
02/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2738	2	2738	2	0.00

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02/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2710	2	2710	2	0.00
02/01/2019	2046 On 07-February-19			Bond Future	114.40	114.3861	114.3987	114.3861	12,458.00
02/01/2019	2046 On 02-May-19			Bond Future	114.74	114.7242	114.7362	114.7242	0.00
02/01/2019	2046 On 01-August-19			Bond Future	117.00	116.9890	117.0008	116.9890	0.00
02/01/2019	2050 On 07-February-19			Bond Future	118.16	118.1479	118.1608	118.1479	10,568.00
02/01/2019	2050 On 02-May-19			Bond Future	120.25	120.2384	120.2509	120.2384	0.00
02/01/2019	2050 On 01-August-19			Bond Future	120.81	120.7936	120.8060	120.7936	0.00
02/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	AL37 On 07-February-19			Index Future	611.04	612.0460	611.0370	612.0460	0.00
02/01/2019	AL37 On 02-May-19			Index Future	621.71	622.7360	621.7060	622.7360	0.00
02/01/2019	AL37 On 01-August-19			Index Future	633.83	634.8800	633.8290	634.8800	0.00
02/01/2019	AL7T On 07-February-19			Index Future	703.59	705.5040	703.5870	705.5040	0.00
02/01/2019	AL7T On 02-May-19			Index Future	715.87	717.8260	715.8730	717.8260	0.00
02/01/2019	AL7T On 01-August-19			Index Future	729.83	731.8250	729.8320	731.8250	0.00
02/01/2019	ALBI On 07-February-19			Index Future	635.87	638.0010	635.8730	638.0010	907.00
02/01/2019	ALBI On 02-May-19			Index Future	646.98	649.1440	646.9770	649.1440	0.00
02/01/2019	ALBI On 01-August-19			Index Future	659.59	661.8030	659.5920	661.8030	0.00
02/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2019	ES33 On 07-February-19			Bond Future	11.11	77.5725	11.1067	77.5725	494.00
02/01/2019	ES33 On 02-May-19			Bond Future	11.21	75.1363	11.2078	75.1363	0.00
02/01/2019	ES33 On 01-August-19			Bond Future	11.31	76.6020	11.3123	76.6020	0.00
02/01/2019	ES42 On 07-February-19			Bond Future	11.34	79.7149	11.3392	79.7149	5,169.00
02/01/2019	ES42 On 02-May-19			Bond Future	11.44	76.8468	11.4403	76.8468	0.00
02/01/2019	ES42 On 01-August-19			Bond Future	11.54	78.3461	11.5429	78.3461	0.00
02/01/2019	GOVI On 07-February-19			GOVI	629.28	631.4410	629.2830	631.4410	450.00
02/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	372270	35	372270	35	0.00
02/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	372370	35	372370	35	0.00
02/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	372470	35	372470	35	0.00
02/01/2019	GOVI On 02-May-19			GOVI	640.27	642.4700	640.2710	642.4700	0.00
02/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	76090	5	76090	5	0.00
02/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	75890	5	75890	5	0.00
02/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	75990	5	75990	5	0.00
02/01/2019	GOVI On 01-August-19			GOVI	652.76	654.9990	652.7560	654.9990	0.00
02/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	140660	16	140660	16	0.00
02/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	140760	16	140760	16	0.00
02/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	140860	16	140860	16	0.00
02/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
02/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
02/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2019	IGOV On 07-February-19			Index Future	253.79	253.7760	253.7920	253.7760	518.00
02/01/2019	IGOV On 02-May-19			Index Future	258.28	258.2650	258.2810	258.2650	215.00
02/01/2019	IGOV On 01-August-19			Index Future	263.38	263.3630	263.3780	263.3630	0.00
02/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
02/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
02/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
02/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
02/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
02/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9100	101.9100	101.9100	0.00
02/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.89	102.8900	102.8900	102.8900	0.00
02/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.94	98.9400	98.9400	98.9400	0.00
02/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.55	102.5500	102.5500	102.5500	0.00
02/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
02/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.43	96.4100	96.4300	96.4100	0.00
02/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.64	95.6100	95.6400	95.6100	0.00
02/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.81	94.7700	94.8100	94.7700	0.00
02/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.95	94.9100	94.9500	94.9100	0.00
02/01/2019	IS05 On 21-December-21			Interest Rate Swap	97.12	97.0700	97.1200	97.0700	51.00
02/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.24	97.1800	97.2400	97.1800	0.00
02/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.40	98.3400	98.4000	98.3400	0.00
02/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.30	102.2300	102.3000	102.2300	0.00
02/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.53	103.4500	103.5300	103.4500	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
02/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.88	96.8000	96.8800	96.8000	0.00
02/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.91	102.8300	102.9100	102.8300	0.00
02/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.39	98.3100	98.3900	98.3100	0.00
02/01/2019	IS10 On 17-December-25			Interest Rate Swap	95.03	94.9100	95.0300	94.9100	0.00
02/01/2019	IS10 On 16-March-26			Interest Rate Swap	92.02	91.9000	92.0200	91.9000	0.00
02/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.76	90.6400	90.7600	90.6400	0.00
02/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.92	92.8000	92.9200	92.8000	0.00
02/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.72	96.5900	96.7200	96.5900	0.00
02/01/2019	IS10 On 15-March-27			Interest Rate Swap	95.30	95.1700	95.3000	95.1700	0.00
02/01/2019	IS10 On 21-June-27			Interest Rate Swap	97.38	97.2500	97.3800	97.2500	0.00
02/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.85	102.7200	102.8500	102.7200	0.00
02/01/2019	IS10 On 20-December-27			Interest Rate Swap	103.22	103.0900	103.2200	103.0900	0.00
02/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.74	96.6100	96.7400	96.6100	0.00
02/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.94	103.8100	103.9400	103.8100	0.00
02/01/2019	IS10 On 19-September-28			Interest Rate Swap	97.52	97.3800	97.5200	97.3800	0.00
02/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
02/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
02/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/01/2019	R023 On 07-February-19			Bond Future	8.17	102.2652	8.1717	102.2652	62,040.00
02/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	7663	8	7663	8	0.00
02/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	7724	8	7724	8	0.00
02/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	7694	8	7694	8	0.00
02/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R023 On 02-May-19			Bond Future	8.20	100.1220	8.2042	100.1220	0.00
02/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1251	1	1251	1	0.00
02/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1228	1	1228	1	0.00
02/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1206	1	1206	1	0.00
02/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	447	0	447	0	0.00
02/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	456	0	456	0	0.00
02/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	438	0	438	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R023 On 01-August-19			Bond Future	8.22	102.0750	8.2234	102.0750	0.00
02/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2546	3	2546	3	0.00
02/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2595	3	2595	3	0.00
02/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2571	3	2571	3	0.00
02/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	440	0	440	0	0.00
02/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	436	0	436	0	0.00
02/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	445	0	445	0	0.00
02/01/2019	R035 On 07-February-19			Bond Future	9.84	96.6603	9.8394	96.6603	71,434.00
02/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	15	0	15	0	0.00
02/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	17	0	17	0	0.00
02/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	16	0	16	0	0.00
02/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	6919	7	6919	7	0.00
02/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	6837	7	6837	7	0.00
02/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	7002	7	7002	7	0.00
02/01/2019	R035 On 02-May-19			Bond Future	9.90	93.8488	9.8988	93.8488	0.00
02/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	1956	2	1956	2	0.00
02/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	1990	2	1990	2	0.00
02/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	1922	2	1922	2	0.00
02/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	3189	3	3189	3	0.00
02/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	3106	3	3106	3	0.00
02/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	3147	3	3147	3	0.00
02/01/2019	R035 On 01-August-19			Bond Future	9.96	95.6794	9.9582	95.6794	0.00
02/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	4413	4	4413	4	0.00
02/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	4369	4	4369	4	0.00
02/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4325	4	4325	4	0.00
02/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	2407	2	2407	2	0.00
02/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	2434	2	2434	2	0.00
02/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	2380	2	2380	2	0.00
02/01/2019	R186 On 07-February-19			Bond Future	8.95	110.3953	8.9514	110.3953	74,522.00
02/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	1864	2	1864	2	3,000.00
02/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2309	3	2309	3	0.00
02/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	2689	3	2689	3	6,000.00
02/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	20	0	20	0	0.00
02/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	135	0	135	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3288	4	3288	4	0.00
02/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	21	0	21	0	0.00
02/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1461	2	1461	2	0.00
02/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	5513	6	5513	6	0.00
02/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	40	0	40	0	210.00
02/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	5405	6	5405	6	0.00
02/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	1993	2	1993	2	3,000.00
02/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	23	0	23	0	0.00
02/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2171	2	2171	2	1,170.00
02/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	499	1	499	1	1,170.00
02/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1570	1	1570	1	0.00
02/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	4426	4	4426	4	0.00
02/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	22	0	22	0	1,000.00
02/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	323	0	323	0	0.00
02/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	375	0	375	0	0.00
02/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	131	0	131	0	5,000.00
02/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	4546	4	4546	4	0.00
02/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3950	4	3950	4	0.00
02/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2825	3	2825	3	0.00
02/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	593	0	593	0	1,000.00
02/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	20	0	20	0	1,170.00
02/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	4486	4	4486	4	0.00
02/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	212	0	212	0	0.00
02/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	289	0	289	0	7,500.00
02/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	418	0	418	0	0.00
02/01/2019	R186 On 02-May-19			Bond Future	9.01	112.3236	9.0082	112.3236	3,050.00
02/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	880	1	880	1	3,250.00
02/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	1831	2	1831	2	0.00
02/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	1800	2	1800	2	0.00
02/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6141	6	6141	6	0.00
02/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	4652	5	4652	5	0.00
02/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	2566	3	2566	3	3,250.00
02/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	2753	3	2753	3	200.00
02/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	5628	6	5628	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
02/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	1770	2	1770	2	0.00
02/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	1740	2	1740	2	7,000.00
02/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2388	3	2388	3	90.00
02/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	614	1	614	1	7,000.00
02/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1208	1	1208	1	7,500.00
02/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	5909	6	5909	6	0.00
02/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	821	1	821	1	90.00
02/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	982	1	982	1	200.00
02/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	1102	1	1102	1	0.00
02/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2762	3	2762	3	0.00
02/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	3069	3	3069	3	0.00
02/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1787	2	1787	2	0.00
02/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	3569	3	3569	3	0.00
02/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	2406	2	2406	2	0.00
02/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	1299	1	1299	1	0.00
02/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	323	0	323	0	3,250.00
02/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	518	0	518	0	7,000.00
02/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	289	0	289	0	200.00
02/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1732	2	1732	2	0.00
02/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	362	0	362	0	90.00
02/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2952	3	2952	3	0.00
02/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	1195	1	1195	1	0.00
02/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1759	2	1759	2	0.00
02/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1706	2	1706	2	0.00
02/01/2019	R186 On 01-August-19			Bond Future	9.06	109.2130	9.0614	109.2130	0.00
02/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	3904	4	3904	4	0.00
02/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	641	1	641	1	6,000.00
02/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2288	2	2288	2	6,000.00
02/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	3982	4	3982	4	0.00
02/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6215	6	6215	6	0.00
02/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	3943	4	3943	4	0.00
02/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1380	1	1380	1	0.00
02/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1365	1	1365	1	0.00
02/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	745	1	745	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	2352	2	2352	2	0.00
02/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1395	1	1395	1	0.00
02/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4981	5	4981	5	0.00
02/01/2019	R197 On 07-February-19			Bond Future	299.47	299.4472	299.4690	299.4472	2,355.00
02/01/2019	R197 On 02-May-19			Bond Future	304.77	304.7455	304.7661	304.7455	0.00
02/01/2019	R197 On 01-August-19			Bond Future	303.22	303.2024	303.2223	303.2024	0.00
02/01/2019	R202 On 07-February-19			Bond Future	230.97	230.9481	230.9720	230.9481	8,805.00
02/01/2019	R202 On 02-May-19			Bond Future	235.06	235.0345	235.0576	235.0345	0.00
02/01/2019	R202 On 01-August-19			Bond Future	235.68	235.6591	235.6819	235.6591	0.00
02/01/2019	R207 On 07-February-19			Bond Future	5.86	101.8530	5.8606	101.8530	15,739.00
02/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	596	1	596	1	0.00
02/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	588	1	588	1	0.00
02/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	579	1	579	1	0.00
02/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 02-May-19			Bond Future	5.26	103.6321	5.2642	103.6321	0.00
02/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1572	2	1572	2	0.00
02/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1586	2	1586	2	0.00
02/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1579	2	1579	2	0.00
02/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 01-August-19			Bond Future	3.73	102.0114	3.7263	102.0114	0.00
02/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1579	2	1579	2	0.00
02/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1583	2	1583	2	0.00
02/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1588	2	1588	2	0.00
02/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
02/01/2019	R208 On 07-February-19			Bond Future	7.03	102.0626	7.0302	102.0626	17,335.00
02/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	197	0	197	0	0.00
02/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	183	0	183	0	0.00
02/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	171	0	171	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	100	0	100	0	0.00
02/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	113	0	113	0	0.00
02/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	106	0	106	0	0.00
02/01/2019	R208 On 02-May-19			Bond Future	6.95	100.4445	6.9481	100.4445	0.00
02/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1881	2	1881	2	0.00
02/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1897	2	1897	2	0.00
02/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1913	2	1913	2	0.00
02/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	28	0	28	0	0.00
02/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	30	0	30	0	0.00
02/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	29	0	29	0	0.00
02/01/2019	R208 On 01-August-19			Bond Future	6.79	102.4039	6.7928	102.4039	0.00
02/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2124	2	2124	2	0.00
02/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2110	2	2110	2	0.00
02/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2096	2	2096	2	0.00
02/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	38	0	38	0	0.00
02/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	36	0	36	0	0.00
02/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	37	0	37	0	0.00
02/01/2019	R209 On 07-February-19			Bond Future	9.77	73.5544	9.7750	73.5544	117,572.00
02/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	22	0	22	0	0.00
02/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	38	0	38	0	4,000.00
02/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	21	0	21	0	0.00
02/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	532	1	532	1	4,000.00
02/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	2972	3	2972	3	0.00
02/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	24	0	24	0	0.00
02/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4992	5	4992	5	0.00
02/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	5617	5	5617	5	0.00
02/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	2063	2	2063	2	0.00
02/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	5546	5	5546	5	0.00
02/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	321	0	321	0	4,000.00
02/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	5476	5	5476	5	0.00
02/01/2019	R209 On 02-May-19			Bond Future	9.83	71.6902	9.8286	71.6902	0.00
02/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1729	2	1729	2	0.00
02/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1699	2	1699	2	0.00
02/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2583	3	2583	3	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	881	1	881	1	760.00
02/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1758	2	1758	2	0.00
02/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	4907	5	4907	5	0.00
02/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	5897	6	5897	6	0.00
02/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	609	0	609	0	760.00
02/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	825	1	825	1	11,560.00
02/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	4018	4	4018	4	0.00
02/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2652	2	2652	2	0.00
02/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1818	2	1818	2	0.00
02/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2617	2	2617	2	0.00
02/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	2582	2	2582	2	0.00
02/01/2019	R209 On 01-August-19			Bond Future	9.88	73.0888	9.8811	73.0888	0.00
02/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	3824	4	3824	4	0.00
02/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	3902	4	3902	4	0.00
02/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	3863	4	3863	4	0.00
02/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	2140	2	2140	2	0.00
02/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	2163	2	2163	2	0.00
02/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	2119	2	2119	2	0.00
02/01/2019	R210 On 07-February-19			Bond Future	185.98	185.9650	185.9836	185.9650	2,448.00
02/01/2019	R210 On 02-May-19			Bond Future	186.72	186.6998	186.7176	186.6998	0.00
02/01/2019	R210 On 01-August-19			Bond Future	190.40	190.3853	190.4029	190.3853	0.00
02/01/2019	R212 On 07-February-19			Bond Future	155.82	155.8061	155.8171	155.8061	4,976.00
02/01/2019	R212 On 02-May-19			Bond Future	158.57	158.5630	158.5734	158.5630	0.00
02/01/2019	R212 On 01-August-19			Bond Future	161.63	161.6220	161.6319	161.6220	0.00
02/01/2019	R213 On 07-February-19			Bond Future	9.56	85.3506	9.5630	85.3506	32,702.00
02/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	12	0	12	0	0.00
02/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	13	0	13	0	0.00
02/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	14	0	14	0	0.00
02/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	5648	5	5648	5	0.00
02/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	5582	5	5582	5	0.00
02/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	5715	5	5715	5	0.00
02/01/2019	R213 On 02-May-19			Bond Future	9.62	83.2922	9.6191	83.2922	0.00
02/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1672	2	1672	2	0.00
02/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1644	2	1644	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
02/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1616	2	1616	2	0.00
02/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	2435	2	2435	2	0.00
02/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	2468	2	2468	2	0.00
02/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	2401	2	2401	2	0.00
02/01/2019	R213 On 01-August-19			Bond Future	9.67	84.9169	9.6744	84.9169	0.00
02/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	3677	4	3677	4	0.00
02/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	3714	4	3714	4	0.00
02/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	3752	4	3752	4	0.00
02/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1830	2	1830	2	0.00
02/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1872	2	1872	2	0.00
02/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1851	2	1851	2	0.00
02/01/2019	R214 On 07-February-19			Bond Future	9.95	72.6419	9.9511	72.6419	31,531.00
02/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	13	0	13	0	0.00
02/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	14	0	14	0	0.00
02/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	12	0	12	0	0.00
02/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	6597	6	6597	6	0.00
02/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	6521	6	6521	6	0.00
02/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	6446	6	6446	6	0.00
02/01/2019	R214 On 02-May-19			Bond Future	10.00	70.6150	10.0041	70.6150	0.00
02/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1829	2	1829	2	0.00
02/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1768	2	1768	2	0.00
02/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1798	2	1798	2	0.00
02/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2759	2	2759	2	0.00
02/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2722	2	2722	2	0.00
02/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2796	3	2796	3	0.00
02/01/2019	R214 On 01-August-19			Bond Future	10.06	71.9924	10.0570	71.9924	0.00
02/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	3990	4	3990	4	0.00
02/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4030	4	4030	4	0.00
02/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	3951	4	3951	4	0.00
02/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	2268	2	2268	2	0.00
02/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	2244	2	2244	2	0.00
02/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	2222	2	2222	2	0.00
02/01/2019	R248 On 07-February-19			Bond Future	9.98	92.8255	9.9764	92.8255	107,561.00
02/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	13	0	13	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	11	0	11	0	0.00
02/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	12	0	12	0	0.00
02/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	8517	8	8517	8	0.00
02/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	8320	8	8320	8	0.00
02/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	8419	8	8419	8	0.00
02/01/2019	R248 On 02-May-19			Bond Future	10.03	90.0103	10.0300	90.0103	0.00
02/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2281	2	2281	2	0.00
02/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2242	2	2242	2	0.00
02/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2321	2	2321	2	0.00
02/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	3431	3	3431	3	0.00
02/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	3338	3	3338	3	0.00
02/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	3384	3	3384	3	0.00
02/01/2019	R248 On 01-August-19			Bond Future	10.08	91.7661	10.0837	91.7661	0.00
02/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5012	5	5012	5	0.00
02/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	4962	5	4962	5	0.00
02/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	4912	5	4912	5	0.00
02/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2798	2	2798	2	0.00
02/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2827	2	2827	2	0.00
02/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2768	2	2768	2	0.00