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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
03/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	2025 On 07-February-19			Bond Future	132.49	132.4157	132.4945	132.4157	355.00
03/01/2019	2025 On 02-May-19			Bond Future	134.84	134.7580	134.8379	134.7580	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
03/01/2019	2025 On 01-August-19			Bond Future	137.45	137.3709	137.4522	137.3709	0.00
03/01/2019	2029 On 07-February-19			Bond Future	100.35	100.3426	100.3460	100.3426	2,954.00
03/01/2019	2029 On 02-May-19			Bond Future	101.05	101.0446	101.0478	101.0446	0.00
03/01/2019	2029 On 01-August-19			Bond Future	103.04	103.0389	103.0421	103.0389	0.00
03/01/2019	2030 On 07-February-19			Bond Future	9.35	90.4445	9.3550	90.4445	56,795.00
03/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	581	0	581	0	3,960.00
03/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2398	2	2398	2	3,960.00
03/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	30	0	30	0	0.00
03/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	32	0	32	0	0.00
03/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5202	5	5202	5	0.00
03/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	157	0	157	0	1,320.00
03/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	34	0	34	0	0.00
03/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2025	2	2025	2	1,320.00
03/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1218	1	1218	1	0.00
03/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	49	0	49	0	0.00
03/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	3106	4	3106	4	0.00
03/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4335	5	4335	5	0.00
03/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	933	1	933	1	0.00
03/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4726	5	4726	5	0.00
03/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	488	1	488	1	0.00
03/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4792	5	4792	5	0.00
03/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4858	5	4858	5	0.00
03/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	47	0	47	0	3,960.00
03/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1700	2	1700	2	0.00
03/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	367	1	367	1	0.00
03/01/2019	2030 On 02-May-19			Bond Future	9.41	92.0240	9.4129	92.0240	0.00
03/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1933	2	1933	2	0.00
03/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5316	5	5316	5	0.00
03/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1997	2	1997	2	0.00
03/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	700	1	700	1	3,000.00
03/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1965	2	1965	2	3,000.00
03/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	2046	2	2046	2	0.00
03/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	2016	2	2016	2	0.00
03/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3978	4	3978	4	0.00

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03/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	578	1	578	1	3,000.00
03/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	2076	2	2076	2	0.00
03/01/2019	2030 On 01-August-19			Bond Future	9.47	89.8134	9.4711	89.8134	0.00
03/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4270	4	4270	4	0.00
03/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4311	4	4311	4	0.00
03/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4229	4	4229	4	0.00
03/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1616	2	1616	2	0.00
03/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1651	2	1651	2	0.00
03/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1633	2	1633	2	0.00
03/01/2019	2032 On 07-February-19			Bond Future	9.58	92.5490	9.5763	92.5490	42,475.00
03/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	30	0	30	0	0.00
03/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	28	0	28	0	0.00
03/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	26	0	26	0	0.00
03/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5517	6	5517	6	0.00
03/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5590	6	5590	6	0.00
03/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5444	6	5444	6	0.00
03/01/2019	2032 On 02-May-19			Bond Future	9.63	90.0084	9.6343	90.0084	0.00
03/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2133	2	2133	2	0.00
03/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2168	2	2168	2	0.00
03/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2203	2	2203	2	0.00
03/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2232	3	2232	3	0.00
03/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2298	3	2298	3	0.00
03/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2265	3	2265	3	0.00
03/01/2019	2032 On 01-August-19			Bond Future	9.69	91.7640	9.6908	91.7640	0.00
03/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4572	4	4572	4	0.00
03/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4528	4	4528	4	0.00
03/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4485	4	4485	4	0.00
03/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1875	2	1875	2	0.00
03/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1834	2	1834	2	0.00
03/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1854	2	1854	2	0.00
03/01/2019	2033 On 07-February-19			Bond Future	102.21	102.2101	102.2138	102.2101	5,890.00
03/01/2019	2033 On 02-May-19			Bond Future	102.88	102.8727	102.8763	102.8727	0.00
03/01/2019	2033 On 01-August-19			Bond Future	104.91	104.9031	104.9066	104.9031	0.00
03/01/2019	2037 On 07-February-19			Bond Future	9.80	88.5711	9.8002	88.5711	57,970.00

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03/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	35	0	35	0	0.00
03/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	41	0	41	0	0.00
03/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	38	0	38	0	0.00
03/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	6086	7	6086	7	0.00
03/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5922	7	5922	7	0.00
03/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	6004	7	6004	7	0.00
03/01/2019	2037 On 02-May-19			Bond Future	9.86	90.1179	9.8588	90.1179	0.00
03/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2268	2	2268	2	0.00
03/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2230	2	2230	2	0.00
03/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2306	2	2306	2	0.00
03/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2754	3	2754	3	0.00
03/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2715	3	2715	3	0.00
03/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2677	3	2677	3	0.00
03/01/2019	2037 On 01-August-19			Bond Future	9.92	87.6198	9.9186	87.6198	0.00
03/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4898	4	4898	4	0.00
03/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4993	4	4993	4	0.00
03/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4945	4	4945	4	0.00
03/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	2158	2	2158	2	0.00
03/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	2135	2	2135	2	0.00
03/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	2182	3	2182	3	0.00
03/01/2019	2038 On 07-February-19			Bond Future	120.26	120.2528	120.2570	120.2528	9,955.00
03/01/2019	2038 On 02-May-19			Bond Future	122.38	122.3800	122.3839	122.3800	0.00
03/01/2019	2038 On 01-August-19			Bond Future	124.75	124.7427	124.7467	124.7427	0.00
03/01/2019	2040 On 07-February-19			Bond Future	9.86	91.7702	9.8650	91.7702	31,965.00
03/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	36	0	36	0	0.00
03/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	41	0	41	0	0.00
03/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	38	0	38	0	0.00
03/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6529	7	6529	7	0.00
03/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6619	8	6619	8	0.00
03/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	6440	7	6440	7	0.00
03/01/2019	2040 On 02-May-19			Bond Future	9.92	93.3728	9.9230	93.3728	0.00
03/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3999	3	3999	3	1,150.00
03/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2598	2	2598	2	0.00
03/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1481	1	1481	1	1,150.00

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03/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2556	2	2556	2	0.00
03/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2514	2	2514	2	0.00
03/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2826	3	2826	3	0.00
03/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2867	3	2867	3	0.00
03/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2786	3	2786	3	0.00
03/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	4179	5	4179	5	0.00
03/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1782	2	1782	2	0.00
03/01/2019	2040 On 01-August-19			Bond Future	9.98	90.6879	9.9825	90.6879	0.00
03/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5317	5	5317	5	0.00
03/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5368	5	5368	5	0.00
03/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5420	5	5420	5	0.00
03/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2301	3	2301	3	0.00
03/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2352	3	2352	3	0.00
03/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2326	3	2326	3	0.00
03/01/2019	2044 On 07-February-19			Bond Future	9.89	88.8682	9.8891	88.8682	37,400.00
03/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	45	0	45	0	0.00
03/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	47	0	47	0	0.00
03/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	42	0	42	0	0.00
03/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6528	7	6528	7	0.00
03/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	6437	7	6437	7	0.00
03/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	6346	7	6346	7	0.00
03/01/2019	2044 On 02-May-19			Bond Future	9.94	90.4201	9.9449	90.4201	0.00
03/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2556	2	2556	2	0.00
03/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2641	2	2641	2	0.00
03/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2598	2	2598	2	0.00
03/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2848	3	2848	3	0.00
03/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2889	3	2889	3	0.00
03/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2931	3	2931	3	0.00
03/01/2019	2044 On 01-August-19			Bond Future	10.00	87.8028	10.0020	87.8028	0.00
03/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5465	5	5465	5	0.00
03/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5413	5	5413	5	0.00
03/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5517	5	5517	5	0.00
03/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2399	3	2399	3	0.00
03/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2373	3	2373	3	0.00

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03/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2347	3	2347	3	0.00
03/01/2019	2046 On 07-February-19			Bond Future	114.62	114.3987	114.6172	114.3987	12,458.00
03/01/2019	2046 On 02-May-19			Bond Future	114.96	114.7362	114.9585	114.7362	0.00
03/01/2019	2046 On 01-August-19			Bond Future	117.23	117.0008	117.2273	117.0008	0.00
03/01/2019	2050 On 07-February-19			Bond Future	118.17	118.1608	118.1652	118.1608	10,568.00
03/01/2019	2050 On 02-May-19			Bond Future	120.26	120.2509	120.2551	120.2509	0.00
03/01/2019	2050 On 01-August-19			Bond Future	120.81	120.8060	120.8101	120.8060	0.00
03/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	AL37 On 07-February-19			Index Future	612.83	611.0370	612.8320	611.0370	0.00
03/01/2019	AL37 On 02-May-19			Index Future	623.53	621.7060	623.5310	621.7060	0.00
03/01/2019	AL37 On 01-August-19			Index Future	635.69	633.8290	635.6890	633.8290	0.00
03/01/2019	AL7T On 07-February-19			Index Future	707.33	703.5870	707.3260	703.5870	0.00
03/01/2019	AL7T On 02-May-19			Index Future	719.68	715.8730	719.6750	715.8730	0.00
03/01/2019	AL7T On 01-August-19			Index Future	733.71	729.8320	733.7070	729.8320	0.00
03/01/2019	ALBI On 07-February-19			Index Future	640.60	635.8730	640.5980	635.8730	907.00
03/01/2019	ALBI On 02-May-19			Index Future	651.78	646.9770	651.7830	646.9770	0.00
03/01/2019	ALBI On 01-August-19			Index Future	664.49	659.5920	664.4910	659.5920	0.00
03/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2019	ES33 On 07-February-19			Bond Future	11.00	77.3316	10.9989	77.3316	494.00
03/01/2019	ES33 On 02-May-19			Bond Future	11.10	74.8907	11.0964	74.8907	0.00
03/01/2019	ES33 On 01-August-19			Bond Future	11.20	76.3514	11.1970	76.3514	0.00
03/01/2019	ES42 On 07-February-19			Bond Future	11.23	79.4401	11.2315	79.4401	5,169.00
03/01/2019	ES42 On 02-May-19			Bond Future	11.33	76.5667	11.3291	76.5667	0.00
03/01/2019	ES42 On 01-August-19			Bond Future	11.43	78.0603	11.4278	78.0603	0.00
03/01/2019	GOVI On 07-February-19			GOVI	634.07	629.2830	634.0680	629.2830	450.00
03/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	324420	37	324420	37	0.00
03/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	324520	37	324520	37	0.00
03/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	324620	37	324620	37	0.00
03/01/2019	GOVI On 02-May-19			GOVI	645.14	640.2710	645.1390	640.2710	0.00
03/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
03/01/2019	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
03/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	27410	8	27410	8	0.00
03/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	27210	8	27210	8	0.00
03/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	27310	8	27310	8	0.00
03/01/2019	GOVI On 01-August-19			GOVI	657.72	652.7560	657.7180	652.7560	0.00
03/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	190280	14	190280	14	0.00
03/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	190380	14	190380	14	0.00
03/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	190480	14	190480	14	0.00
03/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
03/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
03/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2019	IGOV On 07-February-19			Index Future	253.86	253.7920	253.8570	253.7920	518.00
03/01/2019	IGOV On 02-May-19			Index Future	258.35	258.2810	258.3470	258.2810	215.00
03/01/2019	IGOV On 01-August-19			Index Future	263.45	263.3780	263.4450	263.3780	0.00
03/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
03/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
03/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.90	99.9100	99.9000	99.9100	0.00
03/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
03/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
03/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.90	101.9100	101.9000	101.9100	0.00
03/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.87	102.8900	102.8700	102.8900	0.00
03/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.91	98.9400	98.9100	98.9400	0.00
03/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.51	102.5500	102.5100	102.5500	0.00
03/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.53	99.5800	99.5300	99.5800	0.00
03/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.36	96.4300	96.3600	96.4300	0.00
03/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.56	95.6400	95.5600	95.6400	0.00
03/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.71	94.8100	94.7100	94.8100	0.00
03/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.83	94.9500	94.8300	94.9500	0.00
03/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.98	97.1200	96.9800	97.1200	51.00
03/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.09	97.2400	97.0900	97.2400	0.00
03/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.25	98.4000	98.2500	98.4000	0.00
03/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.15	102.3000	102.1500	102.3000	0.00
03/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.37	103.5300	103.3700	103.5300	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
03/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.71	96.8800	96.7100	96.8800	0.00
03/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.72	102.9100	102.7200	102.9100	0.00
03/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.19	98.3900	98.1900	98.3900	0.00
03/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.71	95.0300	94.7100	95.0300	0.00
03/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.70	92.0200	91.7000	92.0200	0.00
03/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.44	90.7600	90.4400	90.7600	0.00
03/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.61	92.9200	92.6100	92.9200	0.00
03/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.42	96.7200	96.4200	96.7200	0.00
03/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.99	95.3000	94.9900	95.3000	0.00
03/01/2019	IS10 On 21-June-27			Interest Rate Swap	97.07	97.3800	97.0700	97.3800	0.00
03/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.53	102.8500	102.5300	102.8500	0.00
03/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.89	103.2200	102.8900	103.2200	0.00
03/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.39	96.7400	96.3900	96.7400	0.00
03/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.59	103.9400	103.5900	103.9400	0.00
03/01/2019	IS10 On 19-September-28			Interest Rate Swap	97.14	97.5200	97.1400	97.5200	0.00
03/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/01/2019	R023 On 07-February-19			Bond Future	8.08	102.0982	8.0837	102.0982	62,040.00
03/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	7959	8	7959	8	0.00
03/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8020	8	8020	8	0.00
03/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	7990	8	7990	8	0.00
03/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R023 On 02-May-19			Bond Future	8.11	99.9515	8.1101	99.9515	0.00
03/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1456	1	1456	1	0.00
03/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1432	1	1432	1	0.00
03/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1408	1	1408	1	0.00
03/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	350	0	350	0	0.00
03/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	358	0	358	0	0.00
03/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	343	0	343	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
03/01/2019	R023 On 01-August-19			Bond Future	8.12	101.9007	8.1218	101.9007	0.00
03/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2781	3	2781	3	0.00
03/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2832	3	2832	3	0.00
03/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2807	3	2807	3	0.00
03/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	370	0	370	0	0.00
03/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	366	0	366	0	0.00
03/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	374	0	374	0	0.00
03/01/2019	R035 On 07-February-19			Bond Future	9.73	96.3345	9.7322	96.3345	71,434.00
03/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	29	0	29	0	0.00
03/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	33	0	33	0	0.00
03/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	31	0	31	0	0.00
03/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	6122	7	6122	7	0.00
03/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	6040	7	6040	7	0.00
03/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	6203	7	6203	7	0.00
03/01/2019	R035 On 02-May-19			Bond Future	9.79	93.5167	9.7884	93.5167	0.00
03/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2329	2	2329	2	0.00
03/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2367	2	2367	2	0.00
03/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2291	2	2291	2	0.00
03/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2732	3	2732	3	0.00
03/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2657	3	2657	3	0.00
03/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2694	3	2694	3	0.00
03/01/2019	R035 On 01-August-19			Bond Future	9.84	95.3405	9.8442	95.3405	0.00
03/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	4939	4	4939	4	0.00
03/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	4892	4	4892	4	0.00
03/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4845	4	4845	4	0.00
03/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	2088	2	2088	2	0.00
03/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	2112	2	2112	2	0.00
03/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	2064	2	2064	2	0.00
03/01/2019	R186 On 07-February-19			Bond Future	8.86	110.1089	8.8641	110.1089	74,551.00
03/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2244	2	2244	2	3,000.00
03/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2723	2	2723	2	0.00
03/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3126	3	3126	3	6,000.00
03/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	34	0	34	0	0.00
03/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	202	0	202	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
03/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3751	3	3751	3	0.00
03/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	36	0	36	0	0.00
03/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1799	1	1799	1	0.00
03/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6017	6	6017	6	0.00
03/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2384	2	2384	2	3,000.00
03/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	38	0	38	0	0.00
03/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	64	0	64	0	210.00
03/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	5908	5	5908	5	0.00
03/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	676	0	676	0	1,170.00
03/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2576	2	2576	2	1,170.00
03/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1233	2	1233	2	0.00
03/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3928	4	3928	4	0.00
03/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	252	0	252	0	0.00
03/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	12	0	12	0	1,000.00
03/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	215	0	215	0	0.00
03/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	4047	5	4047	5	0.00
03/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3461	4	3461	4	0.00
03/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2379	3	2379	3	0.00
03/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	81	0	81	0	5,000.00
03/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	419	1	419	1	1,000.00
03/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3987	4	3987	4	0.00
03/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	11	0	11	0	1,170.00
03/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	136	0	136	0	0.00
03/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	190	0	190	0	7,500.00
03/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	285	0	285	0	0.00
03/01/2019	R186 On 02-May-19			Bond Future	8.92	112.0316	8.9171	112.0316	3,050.00
03/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1053	1	1053	1	3,250.00
03/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2107	2	2107	2	0.00
03/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6605	6	6605	6	0.00
03/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5078	5	5078	5	0.00
03/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2073	2	2073	2	0.00
03/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3097	3	3097	3	200.00
03/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6079	6	6079	6	0.00
03/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	2898	3	2898	3	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2041	2	2041	2	0.00
03/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	987	1	987	1	90.00
03/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1169	1	1169	1	200.00
03/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2708	2	2708	2	90.00
03/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	749	1	749	1	7,000.00
03/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2008	2	2008	2	7,000.00
03/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1421	1	1421	1	7,500.00
03/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6368	6	6368	6	0.00
03/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	2097	2	2097	2	0.00
03/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1533	2	1533	2	0.00
03/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	3182	4	3182	4	0.00
03/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	923	1	923	1	0.00
03/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2427	3	2427	3	0.00
03/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2713	3	2713	3	0.00
03/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1484	2	1484	2	0.00
03/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	1097	1	1097	1	0.00
03/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	259	0	259	0	3,250.00
03/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	422	1	422	1	7,000.00
03/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	230	0	230	0	200.00
03/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1508	2	1508	2	0.00
03/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	291	0	291	0	90.00
03/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2603	3	2603	3	0.00
03/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	1005	1	1005	1	0.00
03/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1460	2	1460	2	0.00
03/01/2019	R186 On 01-August-19			Bond Future	8.97	108.9148	8.9660	108.9148	0.00
03/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4263	4	4263	4	0.00
03/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	760	1	760	1	6,000.00
03/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2561	2	2561	2	6,000.00
03/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4344	4	4344	4	0.00
03/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6646	6	6646	6	0.00
03/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4303	4	4303	4	0.00
03/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1208	1	1208	1	0.00
03/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1195	1	1195	1	0.00
03/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	643	1	643	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
03/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	2093	2	2093	2	0.00
03/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1222	1	1222	1	0.00
03/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4568	5	4568	5	0.00
03/01/2019	R197 On 07-February-19			Bond Future	299.48	299.4690	299.4764	299.4690	2,355.00
03/01/2019	R197 On 02-May-19			Bond Future	304.77	304.7661	304.7730	304.7661	0.00
03/01/2019	R197 On 01-August-19			Bond Future	303.23	303.2223	303.2289	303.2223	0.00
03/01/2019	R202 On 07-February-19			Bond Future	230.98	230.9720	230.9800	230.9720	8,805.00
03/01/2019	R202 On 02-May-19			Bond Future	235.07	235.0576	235.0652	235.0576	0.00
03/01/2019	R202 On 01-August-19			Bond Future	235.69	235.6819	235.6894	235.6819	0.00
03/01/2019	R207 On 07-February-19			Bond Future	5.83	101.7844	5.8264	101.7844	15,739.00
03/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	627	1	627	1	0.00
03/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	618	1	618	1	0.00
03/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	609	1	609	1	0.00
03/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 02-May-19			Bond Future	5.22	103.5617	5.2185	103.5617	0.00
03/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1603	2	1603	2	0.00
03/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1617	2	1617	2	0.00
03/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1610	2	1610	2	0.00
03/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 01-August-19			Bond Future	3.66	101.9391	3.6556	101.9391	0.00
03/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1611	2	1611	2	0.00
03/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1615	2	1615	2	0.00
03/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1619	2	1619	2	0.00
03/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/01/2019	R208 On 07-February-19			Bond Future	6.95	101.9470	6.9521	101.9470	17,335.00
03/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	299	0	299	0	0.00
03/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	283	0	283	0	0.00
03/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	267	0	267	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
03/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	51	0	51	0	0.00
03/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	58	0	58	0	0.00
03/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	54	0	54	0	0.00
03/01/2019	R208 On 02-May-19			Bond Future	6.86	100.3263	6.8600	100.3263	0.00
03/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	2027	2	2027	2	0.00
03/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	2043	2	2043	2	0.00
03/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	2060	2	2060	2	0.00
03/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	20	0	20	0	0.00
03/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	22	0	22	0	0.00
03/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	21	0	21	0	0.00
03/01/2019	R208 On 01-August-19			Bond Future	6.69	102.2830	6.6908	102.2830	0.00
03/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2272	2	2272	2	0.00
03/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2258	2	2258	2	0.00
03/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2244	2	2244	2	0.00
03/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	29	0	29	0	0.00
03/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	27	0	27	0	0.00
03/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	28	0	28	0	0.00
03/01/2019	R209 On 07-February-19			Bond Future	9.67	73.2747	9.6680	73.2747	117,572.00
03/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	41	0	41	0	0.00
03/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	756	1	756	1	4,000.00
03/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	67	0	67	0	4,000.00
03/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	38	0	38	0	0.00
03/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3544	3	3544	3	0.00
03/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	43	0	43	0	0.00
03/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4943	6	4943	6	0.00
03/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4331	5	4331	5	0.00
03/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1596	2	1596	2	0.00
03/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4874	6	4874	6	0.00
03/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	202	0	202	0	4,000.00
03/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4805	5	4805	5	0.00
03/01/2019	R209 On 02-May-19			Bond Future	9.72	71.4052	9.7188	71.4052	0.00
03/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2054	2	2054	2	0.00
03/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2021	2	2021	2	0.00
03/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2993	3	2993	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
03/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1091	1	1091	1	760.00
03/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2087	2	2087	2	0.00
03/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5454	5	5454	5	0.00
03/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6480	6	6480	6	0.00
03/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	490	1	490	1	760.00
03/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	669	1	669	1	11,560.00
03/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3526	4	3526	4	0.00
03/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2271	3	2271	3	0.00
03/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1525	2	1525	2	0.00
03/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2239	3	2239	3	0.00
03/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	2208	3	2208	3	0.00
03/01/2019	R209 On 01-August-19			Bond Future	9.77	72.7979	9.7680	72.7979	0.00
03/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4268	4	4268	4	0.00
03/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4349	4	4349	4	0.00
03/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4308	4	4308	4	0.00
03/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1869	2	1869	2	0.00
03/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1889	2	1889	2	0.00
03/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1850	2	1850	2	0.00
03/01/2019	R210 On 07-February-19			Bond Future	185.99	185.9836	185.9898	185.9836	2,448.00
03/01/2019	R210 On 02-May-19			Bond Future	186.72	186.7176	186.7236	186.7176	0.00
03/01/2019	R210 On 01-August-19			Bond Future	190.41	190.4029	190.4087	190.4029	0.00
03/01/2019	R212 On 07-February-19			Bond Future	155.87	155.8171	155.8663	155.8171	4,976.00
03/01/2019	R212 On 02-May-19			Bond Future	158.62	158.5734	158.6231	158.5734	0.00
03/01/2019	R212 On 01-August-19			Bond Future	161.68	161.6319	161.6824	161.6319	0.00
03/01/2019	R213 On 07-February-19			Bond Future	9.46	85.0828	9.4558	85.0828	32,702.00
03/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	24	0	24	0	0.00
03/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	25	0	25	0	0.00
03/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	27	0	27	0	0.00
03/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4995	6	4995	6	0.00
03/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4929	6	4929	6	0.00
03/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	5061	6	5061	6	0.00
03/01/2019	R213 On 02-May-19			Bond Future	9.51	83.0192	9.5086	83.0192	0.00
03/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1989	2	1989	2	0.00
03/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1958	2	1958	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
03/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1926	2	1926	2	0.00
03/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	2072	2	2072	2	0.00
03/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	2102	2	2102	2	0.00
03/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	2042	2	2042	2	0.00
03/01/2019	R213 On 01-August-19			Bond Future	9.56	84.6382	9.5600	84.6382	0.00
03/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4113	4	4113	4	0.00
03/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4152	4	4152	4	0.00
03/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4192	4	4192	4	0.00
03/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1581	2	1581	2	0.00
03/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1618	2	1618	2	0.00
03/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1599	2	1599	2	0.00
03/01/2019	R214 On 07-February-19			Bond Future	9.84	72.3526	9.8442	72.3526	31,531.00
03/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	24	0	24	0	0.00
03/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	26	0	26	0	0.00
03/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	23	0	23	0	0.00
03/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5891	7	5891	7	0.00
03/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5816	7	5816	7	0.00
03/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5741	6	5741	6	0.00
03/01/2019	R214 On 02-May-19			Bond Future	9.89	70.3201	9.8943	70.3201	0.00
03/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2169	2	2169	2	0.00
03/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2101	2	2101	2	0.00
03/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2135	2	2135	2	0.00
03/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2365	3	2365	3	0.00
03/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2332	3	2332	3	0.00
03/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2399	3	2399	3	0.00
03/01/2019	R214 On 01-August-19			Bond Future	9.94	71.6915	9.9441	71.6915	0.00
03/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4452	4	4452	4	0.00
03/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4494	4	4494	4	0.00
03/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4410	4	4410	4	0.00
03/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1983	2	1983	2	0.00
03/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1962	2	1962	2	0.00
03/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1942	2	1942	2	0.00
03/01/2019	R248 On 07-February-19			Bond Future	9.86	92.4134	9.8644	92.4134	107,227.00
03/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	23	0	23	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
03/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	26	0	26	0	0.00
03/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	24	0	24	0	0.00
03/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7570	9	7570	9	0.00
03/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	7375	8	7375	8	0.00
03/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7472	8	7472	8	0.00
03/01/2019	R248 On 02-May-19			Bond Future	9.91	89.5905	9.9150	89.5905	0.00
03/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2738	2	2738	2	0.00
03/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2694	2	2694	2	0.00
03/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2782	2	2782	2	0.00
03/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2908	3	2908	3	0.00
03/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2825	3	2825	3	0.00
03/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2866	3	2866	3	0.00
03/01/2019	R248 On 01-August-19			Bond Future	9.97	91.3377	9.9652	91.3377	0.00
03/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5633	5	5633	5	0.00
03/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5579	5	5579	5	0.00
03/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5526	5	5526	5	0.00
03/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2422	3	2422	3	0.00
03/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2448	3	2448	3	0.00
03/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2395	3	2395	3	0.00