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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
10/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	2025 On 07-February-19			Bond Future	132.75	132.7794	132.7458	132.7794	355.00
10/01/2019	2025 On 02-May-19			Bond Future	135.09	135.1263	135.0919	135.1263	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
10/01/2019	2025 On 01-August-19			Bond Future	137.71	137.7454	137.7101	137.7454	0.00
10/01/2019	2029 On 07-February-19			Bond Future	100.83	100.8221	100.8252	100.8221	2,954.00
10/01/2019	2029 On 02-May-19			Bond Future	101.53	101.5311	101.5342	101.5311	0.00
10/01/2019	2029 On 01-August-19			Bond Future	103.54	103.5342	103.5371	103.5342	0.00
10/01/2019	2030 On 07-February-19			Bond Future	9.28	91.4064	9.2792	91.4064	55,192.00
10/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	667	1	667	1	3,960.00
10/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2725	3	2725	3	3,960.00
10/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	23	0	23	0	0.00
10/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5655	5	5655	5	0.00
10/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	171	0	171	0	1,320.00
10/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	25	0	25	0	0.00
10/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	27	0	27	0	0.00
10/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2313	2	2313	2	1,320.00
10/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1403	1	1403	1	0.00
10/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	44	0	44	0	0.00
10/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2637	3	2637	3	0.00
10/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3848	4	3848	4	0.00
10/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	635	1	635	1	0.00
10/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4237	4	4237	4	0.00
10/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	294	0	294	0	0.00
10/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4303	4	4303	4	0.00
10/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4369	5	4369	5	0.00
10/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	18	0	18	0	3,960.00
10/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1304	1	1304	1	0.00
10/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	211	0	211	0	0.00
10/01/2019	2030 On 02-May-19			Bond Future	9.33	93.0014	9.3348	93.0014	0.00
10/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2144	2	2144	2	0.00
10/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5714	6	5714	6	0.00
10/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2213	2	2213	2	0.00
10/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	813	1	813	1	3,000.00
10/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2178	2	2178	2	3,000.00
10/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1769	2	1769	2	0.00
10/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1742	2	1742	2	0.00
10/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3601	4	3601	4	0.00

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10/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	486	0	486	0	3,000.00
10/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1797	2	1797	2	0.00
10/01/2019	2030 On 01-August-19			Bond Future	9.39	90.8089	9.3901	90.8089	0.00
10/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4524	4	4524	4	0.00
10/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4567	4	4567	4	0.00
10/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4482	4	4482	4	0.00
10/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1373	1	1373	1	0.00
10/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1406	2	1406	2	0.00
10/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1389	1	1389	1	0.00
10/01/2019	2032 On 07-February-19			Bond Future	9.49	93.6269	9.4901	93.6269	42,475.00
10/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	24	0	24	0	0.00
10/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	22	0	22	0	0.00
10/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	20	0	20	0	0.00
10/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	4916	5	4916	5	0.00
10/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	4989	5	4989	5	0.00
10/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	4843	5	4843	5	0.00
10/01/2019	2032 On 02-May-19			Bond Future	9.55	91.1039	9.5456	91.1039	0.00
10/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2403	2	2403	2	0.00
10/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2441	2	2441	2	0.00
10/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2479	2	2479	2	0.00
10/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1904	2	1904	2	0.00
10/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1964	2	1964	2	0.00
10/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1934	2	1934	2	0.00
10/01/2019	2032 On 01-August-19			Bond Future	9.60	92.8799	9.5991	92.8799	0.00
10/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4895	5	4895	5	0.00
10/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4849	5	4849	5	0.00
10/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4804	5	4804	5	0.00
10/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1579	2	1579	2	0.00
10/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1542	2	1542	2	0.00
10/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1560	2	1560	2	0.00
10/01/2019	2033 On 07-February-19			Bond Future	102.98	102.9736	102.9770	102.9736	5,890.00
10/01/2019	2033 On 02-May-19			Bond Future	103.65	103.6484	103.6517	103.6484	0.00
10/01/2019	2033 On 01-August-19			Bond Future	105.70	105.6931	105.6963	105.6931	0.00
10/01/2019	2037 On 07-February-19			Bond Future	9.69	89.9650	9.6942	89.9650	64,737.00

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10/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	33	0	33	0	0.00
10/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	39	0	39	0	0.00
10/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	36	0	36	0	0.00
10/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5265	6	5265	6	0.00
10/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5101	5	5101	5	0.00
10/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5183	5	5183	5	0.00
10/01/2019	2037 On 02-May-19			Bond Future	9.75	91.5349	9.7498	91.5349	0.00
10/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2642	3	2642	3	0.00
10/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2600	2	2600	2	0.00
10/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2684	3	2684	3	0.00
10/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2292	2	2292	2	0.00
10/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2257	2	2257	2	0.00
10/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2223	2	2223	2	0.00
10/01/2019	2037 On 01-August-19			Bond Future	9.81	89.0635	9.8063	89.0635	0.00
10/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5456	5	5456	5	0.00
10/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5558	5	5558	5	0.00
10/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5507	5	5507	5	0.00
10/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1873	2	1873	2	0.00
10/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1852	2	1852	2	0.00
10/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1893	2	1893	2	0.00
10/01/2019	2038 On 07-February-19			Bond Future	120.38	120.3721	120.3763	120.3721	10,476.00
10/01/2019	2038 On 02-May-19			Bond Future	122.50	122.4998	122.5038	122.4998	0.00
10/01/2019	2038 On 01-August-19			Bond Future	124.87	124.8639	124.8678	124.8639	0.00
10/01/2019	2040 On 07-February-19			Bond Future	9.76	93.2258	9.7641	93.2258	30,578.00
10/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	33	0	33	0	0.00
10/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	39	0	39	0	0.00
10/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	36	0	36	0	0.00
10/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5688	6	5688	6	0.00
10/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	5777	6	5777	6	0.00
10/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5599	6	5599	6	0.00
10/01/2019	2040 On 02-May-19			Bond Future	9.82	94.8526	9.8194	94.8526	0.00
10/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2996	3	2996	3	0.00
10/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4536	4	4536	4	1,150.00
10/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1772	2	1772	2	1,150.00

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10/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2950	3	2950	3	0.00
10/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2904	3	2904	3	0.00
10/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2368	2	2368	2	0.00
10/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2405	3	2405	3	0.00
10/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3619	4	3619	4	0.00
10/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2332	2	2332	2	0.00
10/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1467	2	1467	2	0.00
10/01/2019	2040 On 01-August-19			Bond Future	9.88	92.1956	9.8757	92.1956	0.00
10/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5780	6	5780	6	0.00
10/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5834	6	5834	6	0.00
10/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5888	6	5888	6	0.00
10/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1902	2	1902	2	0.00
10/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1947	2	1947	2	0.00
10/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1924	2	1924	2	0.00
10/01/2019	2044 On 07-February-19			Bond Future	9.78	90.4312	9.7783	90.4312	37,882.00
10/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	48	0	48	0	0.00
10/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	52	0	52	0	0.00
10/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	44	0	44	0	0.00
10/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5593	6	5593	6	0.00
10/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5503	6	5503	6	0.00
10/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5413	6	5413	6	0.00
10/01/2019	2044 On 02-May-19			Bond Future	9.83	92.0092	9.8312	92.0092	0.00
10/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	3002	3	3002	3	0.00
10/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	3096	3	3096	3	0.00
10/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	3049	3	3049	3	0.00
10/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2351	2	2351	2	0.00
10/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2387	3	2387	3	0.00
10/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2424	3	2424	3	0.00
10/01/2019	2044 On 01-August-19			Bond Future	9.88	89.4219	9.8849	89.4219	0.00
10/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	6008	6	6008	6	0.00
10/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5953	6	5953	6	0.00
10/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	6062	6	6062	6	0.00
10/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1967	2	1967	2	0.00
10/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1945	2	1945	2	0.00

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10/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1922	2	1922	2	0.00
10/01/2019	2046 On 07-February-19			Bond Future	114.30	114.2991	114.3031	114.2991	12,458.00
10/01/2019	2046 On 02-May-19			Bond Future	114.64	114.6333	114.6371	114.6333	0.00
10/01/2019	2046 On 01-August-19			Bond Future	116.90	116.8949	116.8987	116.8949	0.00
10/01/2019	2050 On 07-February-19			Bond Future	118.69	118.6833	118.6877	118.6833	10,568.00
10/01/2019	2050 On 02-May-19			Bond Future	120.79	120.7812	120.7852	120.7812	0.00
10/01/2019	2050 On 01-August-19			Bond Future	121.35	121.3455	121.3496	121.3455	0.00
10/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	AL37 On 07-February-19			Index Future	614.42	613.8800	614.4180	613.8800	0.00
10/01/2019	AL37 On 02-May-19			Index Future	625.14	624.5910	625.1370	624.5910	0.00
10/01/2019	AL37 On 01-August-19			Index Future	637.32	636.7640	637.3200	636.7640	0.00
10/01/2019	AL7T On 07-February-19			Index Future	710.56	709.4960	710.5590	709.4960	0.00
10/01/2019	AL7T On 02-May-19			Index Future	722.96	721.8750	722.9560	721.8750	0.00
10/01/2019	AL7T On 01-August-19			Index Future	737.05	735.9440	737.0450	735.9440	0.00
10/01/2019	ALBI On 07-February-19			Index Future	644.96	643.5360	644.9570	643.5360	905.00
10/01/2019	ALBI On 02-May-19			Index Future	656.21	654.7650	656.2090	654.7650	0.00
10/01/2019	ALBI On 01-August-19			Index Future	669.00	667.5260	668.9970	667.5260	0.00
10/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2019	ES33 On 07-February-19			Bond Future	10.89	78.4138	10.8889	78.4138	494.00
10/01/2019	ES33 On 02-May-19			Bond Future	10.98	75.9909	10.9831	75.9909	0.00
10/01/2019	ES33 On 01-August-19			Bond Future	11.08	77.4722	11.0798	77.4722	0.00
10/01/2019	ES42 On 07-February-19			Bond Future	11.12	80.6343	11.1221	80.6343	5,169.00
10/01/2019	ES42 On 02-May-19			Bond Future	11.22	77.7807	11.2162	77.7807	0.00
10/01/2019	ES42 On 01-August-19			Bond Future	11.31	79.2972	11.3111	79.2972	0.00
10/01/2019	GOVI On 07-February-19			GOVI	638.49	637.0520	638.4920	637.0520	451.00
10/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	280180	29	280180	29	0.00
10/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	280280	29	280280	29	0.00
10/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	280380	29	280380	29	0.00
10/01/2019	GOVI On 02-May-19			GOVI	649.63	648.1670	649.6310	648.1670	0.00
10/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	17510	0	17510	0	0.00
10/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	17610	0	17610	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
10/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	17710	0	17710	0	0.00
10/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 01-August-19			GOVI	662.29	660.7990	662.2910	660.7990	0.00
10/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	236010	22	236010	22	0.00
10/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	236110	22	236110	22	0.00
10/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	236210	22	236210	22	0.00
10/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
10/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2019	IGOV On 07-February-19			Index Future	254.28	254.2810	254.2820	254.2810	518.00
10/01/2019	IGOV On 02-May-19			Index Future	258.78	258.7750	258.7760	258.7750	215.00
10/01/2019	IGOV On 01-August-19			Index Future	263.88	263.8800	263.8800	263.8800	0.00
10/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
10/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
10/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
10/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
10/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7500	99.7400	99.7500	0.00
10/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.89	101.8900	101.8900	101.8900	0.00
10/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.85	102.8600	102.8500	102.8600	0.00
10/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.88	98.8900	98.8800	98.8900	0.00
10/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.47	102.4800	102.4700	102.4800	0.00
10/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.47	99.4900	99.4700	99.4900	0.00
10/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.28	96.3000	96.2800	96.3000	0.00
10/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.45	95.4800	95.4500	95.4800	0.00
10/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.59	94.6200	94.5900	94.6200	0.00
10/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.69	94.7400	94.6900	94.7400	0.00
10/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.82	96.9000	96.8200	96.9000	51.00
10/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.91	96.9900	96.9100	96.9900	0.00
10/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.04	98.1400	98.0400	98.1400	0.00
10/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.92	102.0200	101.9200	102.0200	0.00
10/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.12	103.2300	103.1200	103.2300	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
10/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.44	96.5600	96.4400	96.5600	0.00
10/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.47	102.5800	102.4700	102.5800	0.00
10/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.93	98.0400	97.9300	98.0400	0.00
10/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.41	94.5300	94.4100	94.5300	0.00
10/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.38	91.5100	91.3800	91.5100	0.00
10/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.10	90.2400	90.1000	90.2400	0.00
10/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.24	92.4100	92.2400	92.4100	0.00
10/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.03	96.2100	96.0300	96.2100	0.00
10/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.59	94.7800	94.5900	94.7800	0.00
10/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.66	96.8500	96.6600	96.8500	0.00
10/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.13	102.3200	102.1300	102.3200	0.00
10/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.48	102.6700	102.4800	102.6700	0.00
10/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.97	96.1700	95.9700	96.1700	0.00
10/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.18	103.3700	103.1800	103.3700	0.00
10/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.73	96.9300	96.7300	96.9300	0.00
10/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
10/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/01/2019	R023 On 07-February-19			Bond Future	8.01	102.5608	8.0083	102.5608	62,388.00
10/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8214	8	8214	8	0.00
10/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8275	8	8275	8	0.00
10/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8244	8	8244	8	0.00
10/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R023 On 02-May-19			Bond Future	8.03	100.4208	8.0298	100.4208	0.00
10/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1670	2	1670	2	0.00
10/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1644	2	1644	2	0.00
10/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1618	2	1618	2	0.00
10/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	304	0	304	0	0.00
10/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	310	0	310	0	0.00
10/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	298	0	298	0	0.00

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10/01/2019	R023 On 01-August-19			Bond Future	8.04	102.3781	8.0354	102.3781	0.00
10/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3027	3	3027	3	0.00
10/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3078	3	3078	3	0.00
10/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3053	3	3053	3	0.00
10/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	354	0	354	0	0.00
10/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	350	0	350	0	0.00
10/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	357	0	357	0	0.00
10/01/2019	R035 On 07-February-19			Bond Future	9.63	97.7245	9.6257	97.7245	74,160.00
10/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	26	0	26	0	0.00
10/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	30	0	30	0	0.00
10/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	28	0	28	0	0.00
10/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5301	6	5301	6	0.00
10/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5220	5	5220	5	0.00
10/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5383	6	5383	6	0.00
10/01/2019	R035 On 02-May-19			Bond Future	9.68	94.9295	9.6788	94.9295	0.00
10/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2633	3	2633	3	0.00
10/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2675	3	2675	3	0.00
10/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2591	3	2591	3	0.00
10/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2202	2	2202	2	0.00
10/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2134	2	2134	2	0.00
10/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2168	2	2168	2	0.00
10/01/2019	R035 On 01-August-19			Bond Future	9.73	96.7800	9.7312	96.7800	0.00
10/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5497	5	5497	5	0.00
10/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5447	5	5447	5	0.00
10/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5397	5	5397	5	0.00
10/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1797	2	1797	2	0.00
10/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1818	2	1818	2	0.00
10/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1777	2	1777	2	0.00
10/01/2019	R186 On 07-February-19			Bond Future	8.78	110.9472	8.7832	110.9472	87,420.00
10/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1644	2	1644	2	0.00
10/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2590	2	2590	2	3,000.00
10/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3106	3	3106	3	0.00
10/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3532	3	3532	3	6,000.00
10/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	31	0	31	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
10/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	237	0	237	0	1,000.00
10/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4183	4	4183	4	0.00
10/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2099	2	2099	2	0.00
10/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	33	0	33	0	0.00
10/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6487	6	6487	6	0.00
10/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	801	1	801	1	1,170.00
10/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6378	6	6378	6	0.00
10/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2949	3	2949	3	1,170.00
10/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	66	0	66	0	210.00
10/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2743	3	2743	3	3,000.00
10/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	36	0	36	0	0.00
10/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3446	4	3446	4	0.00
10/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	109	0	109	0	0.00
10/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	132	0	132	0	0.00
10/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	3	0	3	0	1,000.00
10/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	879	1	879	1	0.00
10/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2984	3	2984	3	0.00
10/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1935	2	1935	2	0.00
10/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3565	4	3565	4	0.00
10/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	34	0	34	0	5,000.00
10/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	2	0	2	0	1,170.00
10/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	239	0	239	0	1,000.00
10/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3505	4	3505	4	0.00
10/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	94	0	94	0	0.00
10/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	63	0	63	0	0.00
10/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	366	0	366	0	7,500.00
10/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	152	0	152	0	0.00
10/01/2019	R186 On 02-May-19			Bond Future	8.83	112.8829	8.8328	112.8829	3,050.00
10/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1203	1	1203	1	3,250.00
10/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2358	2	2358	2	0.00
10/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2321	2	2321	2	0.00
10/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7018	7	7018	7	0.00
10/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5487	5	5487	5	0.00
10/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3429	3	3429	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6482	6	6482	6	0.00
10/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3218	3	3218	3	3,250.00
10/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2285	2	2285	2	0.00
10/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	3014	3	3014	3	90.00
10/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1131	1	1131	1	90.00
10/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1329	1	1329	1	200.00
10/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2249	2	2249	2	7,000.00
10/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	870	1	870	1	7,000.00
10/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1606	2	1606	2	7,500.00
10/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6774	7	6774	7	0.00
10/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1796	2	1796	2	0.00
10/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2817	3	2817	3	0.00
10/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1288	1	1288	1	0.00
10/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2101	2	2101	2	0.00
10/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2371	2	2371	2	0.00
10/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	770	1	770	1	0.00
10/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	179	0	179	0	3,250.00
10/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1246	1	1246	1	0.00
10/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	157	0	157	0	200.00
10/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	916	1	916	1	0.00
10/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	345	0	345	0	7,000.00
10/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	208	0	208	0	90.00
10/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	839	1	839	1	0.00
10/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2267	2	2267	2	0.00
10/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1267	1	1267	1	0.00
10/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1225	1	1225	1	0.00
10/01/2019	R186 On 01-August-19			Bond Future	8.88	109.7816	8.8778	109.7816	0.00
10/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2764	3	2764	3	6,000.00
10/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4554	4	4554	4	0.00
10/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	830	1	830	1	6,000.00
10/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4638	5	4638	5	0.00
10/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	7013	7	7013	7	0.00
10/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4596	5	4596	5	0.00
10/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1006	1	1006	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
10/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	995	1	995	1	0.00
10/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	517	1	517	1	6,000.00
10/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1018	1	1018	1	0.00
10/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4144	4	4144	4	0.00
10/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1801	2	1801	2	0.00
10/01/2019	R197 On 07-February-19			Bond Future	299.66	299.6486	299.6557	299.6486	2,355.00
10/01/2019	R197 On 02-May-19			Bond Future	304.95	304.9450	304.9516	304.9450	0.00
10/01/2019	R197 On 01-August-19			Bond Future	303.41	303.4020	303.4083	303.4020	0.00
10/01/2019	R202 On 07-February-19			Bond Future	231.30	231.2952	231.3032	231.2952	8,805.00
10/01/2019	R202 On 02-May-19			Bond Future	235.39	235.3835	235.3910	235.3835	0.00
10/01/2019	R202 On 01-August-19			Bond Future	236.02	236.0121	236.0195	236.0121	0.00
10/01/2019	R207 On 07-February-19			Bond Future	5.96	101.7175	5.9560	101.7175	15,739.00
10/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	511	1	511	1	0.00
10/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	502	1	502	1	0.00
10/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	493	1	493	1	0.00
10/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 02-May-19			Bond Future	5.39	103.4923	5.3943	103.4923	0.00
10/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1484	2	1484	2	0.00
10/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1497	2	1497	2	0.00
10/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1491	2	1491	2	0.00
10/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 01-August-19			Bond Future	3.93	101.8673	3.9314	101.8673	0.00
10/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1488	2	1488	2	0.00
10/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1492	2	1492	2	0.00
10/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1497	2	1497	2	0.00
10/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/01/2019	R208 On 07-February-19			Bond Future	6.99	102.0915	6.9876	102.0915	17,335.00
10/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	233	0	233	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
10/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	218	0	218	0	0.00
10/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	203	0	203	0	0.00
10/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	54	0	54	0	0.00
10/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	63	0	63	0	0.00
10/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	58	0	58	0	0.00
10/01/2019	R208 On 02-May-19			Bond Future	6.90	100.4719	6.9009	100.4719	0.00
10/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1955	2	1955	2	0.00
10/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1971	2	1971	2	0.00
10/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1987	2	1987	2	0.00
10/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	20	0	20	0	0.00
10/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	21	0	21	0	0.00
10/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	20	0	20	0	0.00
10/01/2019	R208 On 01-August-19			Bond Future	6.74	102.4304	6.7389	102.4304	0.00
10/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2199	2	2199	2	0.00
10/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2185	2	2185	2	0.00
10/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2170	2	2170	2	0.00
10/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	29	0	29	0	0.00
10/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	28	0	28	0	0.00
10/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	29	0	29	0	0.00
10/01/2019	R209 On 07-February-19			Bond Future	9.56	74.4536	9.5625	74.4536	117,725.00
10/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	43	0	43	0	0.00
10/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	954	1	954	1	4,000.00
10/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	78	0	78	0	4,000.00
10/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	40	0	40	0	0.00
10/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	4125	4	4125	4	0.00
10/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	47	0	47	0	0.00
10/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4253	4	4253	4	0.00
10/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3650	4	3650	4	0.00
10/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1103	1	1103	1	0.00
10/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4185	4	4185	4	0.00
10/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	91	0	91	0	4,000.00
10/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4117	4	4117	4	0.00
10/01/2019	R209 On 02-May-19			Bond Future	9.61	72.6038	9.6104	72.6038	0.00
10/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2323	2	2323	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
10/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2287	2	2287	2	0.00
10/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3353	3	3353	3	760.00
10/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1245	1	1245	1	760.00
10/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2359	2	2359	2	0.00
10/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5968	6	5968	6	0.00
10/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	7035	7	7035	7	0.00
10/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	342	0	342	0	760.00
10/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	480	1	480	1	11,560.00
10/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2977	3	2977	3	0.00
10/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1834	2	1834	2	0.00
10/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1182	1	1182	1	0.00
10/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1806	2	1806	2	0.00
10/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1778	2	1778	2	0.00
10/01/2019	R209 On 01-August-19			Bond Future	9.66	74.0191	9.6566	74.0191	0.00
10/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4653	5	4653	5	0.00
10/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4739	5	4739	5	0.00
10/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4696	5	4696	5	0.00
10/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1541	2	1541	2	0.00
10/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1559	2	1559	2	0.00
10/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1524	2	1524	2	0.00
10/01/2019	R210 On 07-February-19			Bond Future	186.33	186.3253	186.3314	186.3253	2,448.00
10/01/2019	R210 On 02-May-19			Bond Future	187.07	187.0630	187.0687	187.0630	0.00
10/01/2019	R210 On 01-August-19			Bond Future	190.76	190.7534	190.7590	190.7534	0.00
10/01/2019	R212 On 07-February-19			Bond Future	156.03	156.0237	156.0271	156.0237	4,976.00
10/01/2019	R212 On 02-May-19			Bond Future	158.78	158.7815	158.7847	158.7815	0.00
10/01/2019	R212 On 01-August-19			Bond Future	161.85	161.8428	161.8458	161.8428	0.00
10/01/2019	R213 On 07-February-19			Bond Future	9.38	86.0605	9.3799	86.0605	31,062.00
10/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	17	0	17	0	0.00
10/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	18	0	18	0	0.00
10/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	20	0	20	0	0.00
10/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4512	5	4512	5	0.00
10/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4446	5	4446	5	0.00
10/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4579	5	4579	5	0.00
10/01/2019	R213 On 02-May-19			Bond Future	9.43	84.0128	9.4304	84.0128	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
10/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2150	2	2150	2	0.00
10/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2116	2	2116	2	0.00
10/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2083	2	2083	2	0.00
10/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1748	2	1748	2	0.00
10/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1776	2	1776	2	0.00
10/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1720	2	1720	2	0.00
10/01/2019	R213 On 01-August-19			Bond Future	9.48	85.6504	9.4793	85.6504	0.00
10/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4450	4	4450	4	0.00
10/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4492	4	4492	4	0.00
10/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4534	4	4534	4	0.00
10/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1432	1	1432	1	0.00
10/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1464	1	1464	1	0.00
10/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1448	1	1448	1	0.00
10/01/2019	R214 On 07-February-19			Bond Future	9.74	73.5439	9.7384	73.5439	29,292.00
10/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	21	0	21	0	0.00
10/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	23	0	23	0	0.00
10/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	19	0	19	0	0.00
10/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5166	5	5166	5	0.00
10/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5091	5	5091	5	0.00
10/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5017	5	5017	5	0.00
10/01/2019	R214 On 02-May-19			Bond Future	9.79	71.5313	9.7859	71.5313	0.00
10/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2518	2	2518	2	0.00
10/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2443	2	2443	2	0.00
10/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2481	2	2481	2	0.00
10/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1979	2	1979	2	0.00
10/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1949	2	1949	2	0.00
10/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2008	2	2008	2	0.00
10/01/2019	R214 On 01-August-19			Bond Future	9.83	72.9257	9.8327	72.9257	0.00
10/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4956	5	4956	5	0.00
10/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	5000	5	5000	5	0.00
10/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4912	5	4912	5	0.00
10/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1739	2	1739	2	0.00
10/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1721	2	1721	2	0.00
10/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1702	2	1702	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
10/01/2019	R248 On 07-February-19			Bond Future	9.76	93.9788	9.7585	93.9788	107,413.00
10/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	24	0	24	0	0.00
10/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	20	0	20	0	0.00
10/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	22	0	22	0	0.00
10/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6645	7	6645	7	0.00
10/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6450	7	6450	7	0.00
10/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6547	7	6547	7	0.00
10/01/2019	R248 On 02-May-19			Bond Future	9.81	91.1819	9.8064	91.1819	6.00
10/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	3195	3	3195	3	0.00
10/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	3146	3	3146	3	0.00
10/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3244	3	3244	3	0.00
10/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2423	3	2423	3	0.00
10/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2349	2	2349	2	0.00
10/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2386	3	2386	3	0.00
10/01/2019	R248 On 01-August-19			Bond Future	9.85	92.9592	9.8535	92.9592	0.00
10/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	6171	6	6171	6	0.00
10/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	6115	6	6115	6	0.00
10/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	6059	6	6059	6	0.00
10/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2003	2	2003	2	0.00
10/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2026	2	2026	2	0.00
10/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1980	2	1980	2	0.00