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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8235	137.8258	137.8235	1,461.00
02/10/2019	2025 On 06-February-20			Bond Future	138.86	138.8572	138.8599	138.8572	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
02/10/2019	2025 On 07-May-20			Bond Future	141.44	141.4398	141.4424	141.4398	0.00
02/10/2019	2029 On 07-November-19			Bond Future	102.38	102.3333	102.3803	102.3333	4,410.00
02/10/2019	2029 On 06-February-20			Bond Future	104.24	104.1952	104.2434	104.1952	0.00
02/10/2019	2029 On 07-May-20			Bond Future	105.07	105.0205	105.0695	105.0205	0.00
02/10/2019	2030 On 07-November-19			Bond Future	8.98	95.3516	8.9790	95.3516	73,136.00
02/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3261	3	3261	3	0.00
02/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2333	2	2333	2	0.00
02/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	198	0	198	0	5,500.00
02/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1443	1	1443	1	5,500.00
02/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3315	3	3315	3	0.00
02/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1864	2	1864	2	0.00
02/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2092	2	2092	2	0.00
02/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	57	0	57	0	0.00
02/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4816	4	4816	4	0.00
02/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3208	3	3208	3	0.00
02/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2582	2	2582	2	0.00
02/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5327	5	5327	5	0.00
02/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	913	1	913	1	0.00
02/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	167	0	167	0	0.00
02/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1523	1	1523	1	0.00
02/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4477	4	4477	4	0.00
02/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	67	0	67	0	0.00
02/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	639	1	639	1	0.00
02/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	1097	1	1097	1	5,000.00
02/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	278	0	278	0	2,500.00
02/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	174	0	174	0	0.00
02/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	402	1	402	1	5,333.00
02/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2798	3	2798	3	0.00
02/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	34	0	34	0	2,500.00
02/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	683	1	683	1	0.00
02/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2632	3	2632	3	0.00
02/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	167	0	167	0	0.00
02/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	161	0	161	0	0.00
02/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	335	0	335	0	2,750.00

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02/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	483	1	483	1	2,750.00
02/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3810	4	3810	4	0.00
02/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	52	0	52	0	5,500.00
02/10/2019	2030 On 06-February-20			Bond Future	9.04	93.0544	9.0410	93.0544	0.00
02/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1801	2	1801	2	5,820.00
02/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	459	0	459	0	5,820.00
02/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2270	2	2270	2	0.00
02/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2305	2	2305	2	0.00
02/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2341	2	2341	2	0.00
02/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1608	2	1608	2	0.00
02/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1660	2	1660	2	0.00
02/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4540	5	4540	5	0.00
02/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1634	2	1634	2	0.00
02/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	2055	2	2055	2	0.00
02/10/2019	2030 On 07-May-20			Bond Future	9.10	94.7632	9.1023	94.7632	0.00
02/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1698	2	1698	2	0.00
02/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1671	2	1671	2	0.00
02/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1645	2	1645	2	0.00
02/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3592	4	3592	4	0.00
02/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3628	4	3628	4	0.00
02/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3556	4	3556	4	0.00
02/10/2019	2032 On 07-November-19			Bond Future	9.32	92.7806	9.3164	92.7806	48,176.00
02/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	2987	3	2987	3	0.00
02/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	2932	3	2932	3	0.00
02/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2877	3	2877	3	0.00
02/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	283	0	283	0	0.00
02/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	294	0	294	0	0.00
02/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	272	0	272	0	0.00
02/10/2019	2032 On 06-February-20			Bond Future	9.38	94.4459	9.3845	94.4459	0.00
02/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2147	2	2147	2	0.00
02/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2183	2	2183	2	0.00
02/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2111	2	2111	2	0.00
02/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2141	2	2141	2	0.00
02/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2110	2	2110	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
02/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2078	2	2078	2	0.00
02/10/2019	2032 On 07-May-20			Bond Future	9.45	92.0202	9.4502	92.0202	0.00
02/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2055	2	2055	2	0.00
02/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2115	2	2115	2	0.00
02/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2084	2	2084	2	0.00
02/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3902	4	3902	4	0.00
02/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3864	4	3864	4	0.00
02/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3940	4	3940	4	0.00
02/10/2019	2033 On 07-November-19			Bond Future	102.57	102.5665	102.5714	102.5665	6,260.00
02/10/2019	2033 On 06-February-20			Bond Future	104.44	104.4327	104.4380	104.4327	0.00
02/10/2019	2033 On 07-May-20			Bond Future	105.18	105.1795	105.1847	105.1795	0.00
02/10/2019	2037 On 07-November-19			Bond Future	9.73	91.6988	9.7326	91.6988	67,339.00
02/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2299	2	2299	2	0.00
02/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2405	2	2405	2	0.00
02/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2352	2	2352	2	0.00
02/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	641	1	641	1	0.00
02/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	620	1	620	1	0.00
02/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	662	1	662	1	0.00
02/10/2019	2037 On 06-February-20			Bond Future	9.80	89.0855	9.8036	89.0855	0.00
02/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2016	2	2016	2	0.00
02/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	1980	2	1980	2	0.00
02/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	1945	2	1945	2	0.00
02/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2994	3	2994	3	0.00
02/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	3036	3	3036	3	0.00
02/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2953	3	2953	3	0.00
02/10/2019	2037 On 07-May-20			Bond Future	9.87	90.7214	9.8739	90.7214	0.00
02/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2336	2	2336	2	0.00
02/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2370	2	2370	2	0.00
02/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2403	2	2403	2	0.00
02/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4396	5	4396	5	0.00
02/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4482	5	4482	5	0.00
02/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4439	5	4439	5	0.00
02/10/2019	2038 On 07-November-19			Bond Future	120.62	120.6130	120.6185	120.6130	21,883.00
02/10/2019	2038 On 06-February-20			Bond Future	121.16	121.1495	121.1553	121.1495	0.00

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02/10/2019	2038 On 07-May-20			Bond Future	123.41	123.4027	123.4086	123.4027	0.00
02/10/2019	2040 On 07-November-19			Bond Future	9.86	94.4206	9.8630	94.4206	43,506.00
02/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2160	2	2160	2	0.00
02/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2214	2	2214	2	0.00
02/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1106	1	1106	1	1,260.00
02/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	91	0	91	0	1,260.00
02/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2269	2	2269	2	0.00
02/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	759	1	759	1	0.00
02/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	811	1	811	1	0.00
02/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1623	2	1623	2	0.00
02/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4881	5	4881	5	0.00
02/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	785	1	785	1	0.00
02/10/2019	2040 On 06-February-20			Bond Future	9.93	91.6056	9.9349	91.6056	0.00
02/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	22	0	22	0	0.00
02/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1854	2	1854	2	0.00
02/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1928	2	1928	2	0.00
02/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	222	0	222	0	0.00
02/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1892	2	1892	2	0.00
02/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3402	4	3402	4	0.00
02/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3355	4	3355	4	0.00
02/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	8276	9	8276	9	0.00
02/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3447	4	3447	4	0.00
02/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13838	14	13838	14	0.00
02/10/2019	2040 On 07-May-20			Bond Future	10.01	93.2878	10.0062	93.2878	0.00
02/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2668	2	2668	2	0.00
02/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2631	2	2631	2	0.00
02/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2595	2	2595	2	0.00
02/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4834	5	4834	5	0.00
02/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4742	5	4742	5	0.00
02/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4788	5	4788	5	0.00
02/10/2019	2044 On 07-November-19			Bond Future	9.92	91.2023	9.9172	91.2023	38,007.00
02/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2078	2	2078	2	0.00
02/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	4966	4	4966	4	0.00
02/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2025	2	2025	2	0.00

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02/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2131	2	2131	2	0.00
02/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	30	0	30	0	328.00
02/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	747	1	747	1	328.00
02/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	933	1	933	1	0.00
02/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6428	7	6428	7	0.00
02/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	876	1	876	1	0.00
02/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2239	3	2239	3	0.00
02/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	904	1	904	1	0.00
02/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	184	0	184	0	328.00
02/10/2019	2044 On 06-February-20			Bond Future	9.99	88.4548	9.9870	88.4548	0.00
02/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1828	2	1828	2	0.00
02/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	263	0	263	0	328.00
02/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1722	1	1722	1	328.00
02/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1793	2	1793	2	0.00
02/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	6968	6	6968	6	0.00
02/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1863	2	1863	2	0.00
02/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3686	4	3686	4	0.00
02/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3588	4	3588	4	0.00
02/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	845	1	845	1	328.00
02/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3637	4	3637	4	0.00
02/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3786	4	3786	4	0.00
02/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	8155	9	8155	9	0.00
02/10/2019	2044 On 07-May-20			Bond Future	10.06	90.0791	10.0559	90.0791	0.00
02/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2589	2	2589	2	0.00
02/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1153	1	1153	1	100.00
02/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3339	3	3339	3	100.00
02/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	990	1	990	1	556.00
02/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2664	3	2664	3	0.00
02/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3052	3	3052	3	556.00
02/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8610	8	8610	8	0.00
02/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2626	2	2626	2	0.00
02/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9011	9	9011	9	0.00
02/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7848	8	7848	8	0.00
02/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4247	5	4247	5	0.00

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02/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4739	5	4739	5	0.00
02/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3957	4	3957	4	0.00
02/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1345	2	1345	2	556.00
02/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1258	1	1258	1	100.00
02/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4787	5	4787	5	0.00
02/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7372	8	7372	8	0.00
02/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4693	5	4693	5	0.00
02/10/2019	2044 On 06-August-20			Bond Future	10.12	87.3883	10.1232	87.3883	0.00
02/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3605	3	3605	3	0.00
02/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1231	1	1231	1	140.00
02/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2896	3	2896	3	140.00
02/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3680	3	3680	3	0.00
02/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8457	8	8457	8	0.00
02/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3642	3	3642	3	0.00
02/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5706	6	5706	6	0.00
02/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2381	3	2381	3	140.00
02/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10939	11	10939	11	0.00
02/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6734	7	6734	7	0.00
02/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5661	6	5661	6	0.00
02/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5752	6	5752	6	0.00
02/10/2019	2046 On 07-November-19			Bond Future	111.91	111.8040	111.9116	111.8040	17,994.00
02/10/2019	2046 On 06-February-20			Bond Future	113.95	113.8382	113.9483	113.8382	0.00
02/10/2019	2046 On 07-May-20			Bond Future	114.32	114.2073	114.3192	114.2073	0.00
02/10/2019	2050 On 07-November-19			Bond Future	116.37	116.3638	116.3696	116.3638	12,916.00
02/10/2019	2050 On 06-February-20			Bond Future	116.65	116.6456	116.6517	116.6456	0.00
02/10/2019	2050 On 07-May-20			Bond Future	118.82	118.8150	118.8211	118.8150	0.00
02/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	AL37 On 07-November-19			Index Future	665.59	664.2680	665.5940	664.2680	0.00
02/10/2019	AL37 On 06-February-20			Index Future	677.54	676.1930	677.5430	676.1930	0.00
02/10/2019	AL37 On 07-May-20			Index Future	689.98	688.6080	689.9830	688.6080	0.00
02/10/2019	AL7T On 07-November-19			Index Future	774.27	771.4210	774.2710	771.4210	120.00
02/10/2019	AL7T On 06-February-20			Index Future	788.17	785.2690	788.1700	785.2690	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
02/10/2019	AL7T On 07-May-20			Index Future	802.64	799.6870	802.6420	799.6870	0.00
02/10/2019	ALBI On 07-November-19			Index Future	693.89	690.7520	693.8850	690.7520	220.00
02/10/2019	ALBI On 06-February-20			Index Future	706.34	703.1510	706.3410	703.1510	0.00
02/10/2019	ALBI On 07-May-20			Index Future	719.31	716.0620	719.3110	716.0620	0.00
02/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2019	ES33 On 07-November-19			Bond Future	10.85	77.0727	10.8504	77.0727	350.00
02/10/2019	ES33 On 06-February-20			Bond Future	10.97	78.4561	10.9688	78.4561	0.00
02/10/2019	ES33 On 07-May-20			Bond Future	11.08	76.1029	11.0837	76.1029	0.00
02/10/2019	ES42 On 07-November-19			Bond Future	11.18	77.9953	11.1834	77.9953	4,919.00
02/10/2019	ES42 On 06-February-20			Bond Future	11.30	79.3952	11.2962	79.3952	0.00
02/10/2019	ES42 On 07-May-20			Bond Future	11.41	76.5885	11.4104	76.5885	0.00
02/10/2019	GOVI On 07-November-19			GOVI	686.73	683.5200	686.7330	683.5200	1,242.00
02/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	138330	11	138330	11	0.00
02/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	138230	11	138230	11	0.00
02/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	138130	11	138130	11	0.00
02/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 06-February-20			GOVI	699.06	695.7900	699.0610	695.7900	0.00
02/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	40690	7	40690	7	0.00
02/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	40890	7	40890	7	0.00
02/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	40790	7	40790	7	0.00
02/10/2019	GOVI On 07-May-20			GOVI	711.90	708.5660	711.8970	708.5660	0.00
02/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	81030	11	81030	11	0.00
02/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	80830	11	80830	11	0.00
02/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	80930	11	80930	11	0.00
02/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2019	IGOV On 07-November-19			Index Future	262.42	262.3990	262.4190	262.3990	1,070.00
02/10/2019	IGOV On 06-February-20			Index Future	267.19	267.1740	267.1940	267.1740	0.00
02/10/2019	IGOV On 07-May-20			Index Future	272.16	272.1430	272.1640	272.1430	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
02/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
02/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5800	98.5700	98.5800	0.00
02/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	102.0000	101.9900	102.0000	0.00
02/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8200	98.8100	98.8200	0.00
02/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.42	95.4500	95.4200	95.4500	0.00
02/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4300	94.4000	94.4300	0.00
02/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3800	93.3500	93.3800	0.00
02/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.26	93.3000	93.2600	93.3000	0.00
02/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.23	95.2900	95.2300	95.2900	51.00
02/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.15	95.2300	95.1500	95.2300	0.00
02/10/2019	IS05 On 21-June-22			Interest Rate Swap	96.10	96.2000	96.1000	96.2000	0.00
02/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.82	99.9500	99.8200	99.9500	0.00
02/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.88	101.0300	100.8800	101.0300	0.00
02/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.97	94.1600	93.9700	94.1600	0.00
02/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.89	100.1000	99.8900	100.1000	0.00
02/10/2019	IS05 On 19-September-23			Interest Rate Swap	95.16	95.3900	95.1600	95.3900	0.00
02/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.49	90.8700	90.4900	90.8700	0.00
02/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.31	87.7100	87.3100	87.7100	0.00
02/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.91	86.3300	85.9100	86.3300	0.00
02/10/2019	IS10 On 21-September-26			Interest Rate Swap	88.02	88.4500	88.0200	88.4500	0.00
02/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.84	92.2700	91.8400	92.2700	0.00
02/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.32	90.7600	90.3200	90.7600	0.00
02/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.40	92.8300	92.4000	92.8300	0.00
02/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.93	98.3600	97.9300	98.3600	0.00
02/10/2019	IS10 On 20-December-27			Interest Rate Swap	98.26	98.7100	98.2600	98.7100	0.00
02/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.59	92.0600	91.5900	92.0600	0.00
02/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.95	99.4100	98.9500	99.4100	0.00
02/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.32	92.8100	92.3200	92.8100	0.00
02/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/10/2019	R023 On 07-November-19			Bond Future	7.40	102.3618	7.4034	102.3618	54,077.00
02/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1672	2	1672	2	0.00
02/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1727	2	1727	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
02/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1700	2	1700	2	0.00
02/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	17	0	17	0	0.00
02/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	15	0	15	0	0.00
02/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	16	0	16	0	0.00
02/10/2019	R023 On 06-February-20			Bond Future	7.42	104.1991	7.4220	104.1991	0.00
02/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	753	1	753	1	0.00
02/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	788	1	788	1	0.00
02/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	771	1	771	1	0.00
02/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	480	1	480	1	0.00
02/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	470	1	470	1	0.00
02/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	489	1	489	1	0.00
02/10/2019	R023 On 07-May-20			Bond Future	7.41	102.1796	7.4140	102.1796	0.00
02/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	220	0	220	0	0.00
02/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	228	0	228	0	0.00
02/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	213	0	213	0	0.00
02/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1534	2	1534	2	0.00
02/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1517	2	1517	2	0.00
02/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1499	2	1499	2	0.00
02/10/2019	R035 On 07-November-19			Bond Future	9.61	95.5386	9.6093	95.5386	99,415.00
02/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2486	2	2486	2	0.00
02/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	35	0	35	0	3,500.00
02/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	922	1	922	1	3,500.00
02/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2541	2	2541	2	0.00
02/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2596	2	2596	2	0.00
02/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4556	4	4556	4	0.00
02/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	518	1	518	1	0.00
02/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	536	1	536	1	0.00
02/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	152	0	152	0	3,500.00
02/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1604	2	1604	2	0.00
02/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5489	6	5489	6	0.00
02/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	500	1	500	1	0.00
02/10/2019	R035 On 06-February-20			Bond Future	9.69	97.2535	9.6850	97.2535	0.00
02/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2112	2	2112	2	0.00
02/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2075	2	2075	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
02/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2038	2	2038	2	0.00
02/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2752	3	2752	3	0.00
02/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2675	3	2675	3	0.00
02/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2713	3	2713	3	0.00
02/10/2019	R035 On 07-May-20			Bond Future	9.75	94.5356	9.7521	94.5356	0.00
02/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1302	1	1302	1	5,000.00
02/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3340	3	3340	3	5,000.00
02/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2341	2	2341	2	0.00
02/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2408	2	2408	2	0.00
02/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8161	8	8161	8	0.00
02/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2374	2	2374	2	0.00
02/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4453	5	4453	5	0.00
02/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3356	4	3356	4	0.00
02/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4368	5	4368	5	0.00
02/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1217	1	1217	1	5,000.00
02/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4410	5	4410	5	0.00
02/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	6210	7	6210	7	0.00
02/10/2019	R035 On 06-August-20			Bond Future	9.82	96.3135	9.8159	96.3135	0.00
02/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2052	2	2052	2	24,761.00
02/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5046	5	5046	5	0.00
02/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1559	1	1559	1	3,000.00
02/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5007	5	5007	5	0.00
02/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5085	5	5085	5	0.00
02/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4327	5	4327	5	0.00
02/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4262	5	4262	5	0.00
02/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9786	10	9786	10	0.00
02/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8258	9	8258	9	0.00
02/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4295	5	4295	5	0.00
02/10/2019	R186 On 07-November-19			Bond Future	8.31	115.3603	8.3054	115.3603	127,262.00
02/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	694	1	694	1	3,750.00
02/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2544	2	2544	2	0.00
02/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3594	3	3594	3	0.00
02/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	643	1	643	1	4,955.00
02/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	572	0	572	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
02/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3697	3	3697	3	0.00
02/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3645	3	3645	3	0.00
02/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	60	0	60	0	0.00
02/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	1072	1	1072	1	0.00
02/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1172	1	1172	1	7,500.00
02/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	63	0	63	0	0.00
02/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	168	0	168	0	4,955.00
02/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	65	0	65	0	0.00
02/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	1009	1	1009	1	3,750.00
02/10/2019	R186 On 06-February-20			Bond Future	8.36	112.1271	8.3563	112.1271	5,040.00
02/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	961	1	961	1	1,007.00
02/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2182	2	2182	2	0.00
02/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2015	2	2015	2	0.00
02/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2251	2	2251	2	0.00
02/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	3955	4	3955	4	0.00
02/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2217	2	2217	2	0.00
02/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1104	1	1104	1	0.00
02/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	486	1	486	1	1,007.00
02/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1228	1	1228	1	1,007.00
02/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	1084	1	1084	1	0.00
02/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2326	3	2326	3	0.00
02/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1124	1	1124	1	0.00
02/10/2019	R186 On 07-May-20			Bond Future	8.40	114.1861	8.4028	114.1861	0.00
02/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1297	1	1297	1	0.00
02/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	3908	4	3908	4	0.00
02/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1786	2	1786	2	6,000.00
02/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1319	1	1319	1	0.00
02/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	484	0	484	0	6,000.00
02/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1275	1	1275	1	0.00
02/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	3064	3	3064	3	0.00
02/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4864	5	4864	5	0.00
02/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1146	1	1146	1	6,000.00
02/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	3000	3	3000	3	0.00
02/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2442	3	2442	3	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
02/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	3032	3	3032	3	0.00
02/10/2019	R197 On 07-November-19			Bond Future	308.61	308.6175	308.6138	308.6175	2,507.00
02/10/2019	R197 On 06-February-20			Bond Future	306.58	306.5781	306.5750	306.5781	40.00
02/10/2019	R197 On 07-May-20			Bond Future	312.28	312.2801	312.2769	312.2801	0.00
02/10/2019	R202 On 07-November-19			Bond Future	233.32	233.3087	233.3189	233.3087	9,010.00
02/10/2019	R202 On 06-February-20			Bond Future	233.50	233.4879	233.4988	233.4879	0.00
02/10/2019	R202 On 07-May-20			Bond Future	237.84	237.8304	237.8415	237.8304	0.00
02/10/2019	R207 On 07-November-19			Bond Future	6.74	102.4177	6.7363	102.4177	3,123.00
02/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	837	1	837	1	0.00
02/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	835	1	835	1	0.00
02/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	833	1	833	1	0.00
02/10/2019	R208 On 07-November-19			Bond Future	6.59	100.9943	6.5913	100.9943	11,057.00
02/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	338	0	338	0	0.00
02/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	326	0	326	0	0.00
02/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	315	0	315	0	0.00
02/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	16	0	16	0	0.00
02/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	17	0	17	0	0.00
02/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	14	0	14	0	0.00
02/10/2019	R208 On 06-February-20			Bond Future	6.43	102.8071	6.4326	102.8071	0.00
02/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	15	0	15	0	0.00
02/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	17	0	17	0	0.00
02/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	18	0	18	0	0.00
02/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	335	0	335	0	0.00
02/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	354	0	354	0	0.00
02/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	344	0	344	0	0.00
02/10/2019	R208 On 07-May-20			Bond Future	6.14	101.2913	6.1362	101.2913	0.00
02/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
02/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1143	1	1143	1	0.00
02/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1151	1	1151	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
02/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1134	1	1134	1	0.00
02/10/2019	R209 On 07-November-19			Bond Future	9.59	72.9939	9.5899	72.9939	97,262.00
02/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1907	2	1907	2	0.00
02/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	42	0	42	0	8,000.00
02/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	805	1	805	1	5,000.00
02/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	1997	2	1997	2	0.00
02/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	406	0	406	0	8,000.00
02/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1776	2	1776	2	0.00
02/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	1952	2	1952	2	0.00
02/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	540	1	540	1	0.00
02/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	522	1	522	1	0.00
02/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	2125	2	2125	2	0.00
02/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	617	1	617	1	8,000.00
02/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4595	5	4595	5	0.00
02/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	558	1	558	1	0.00
02/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1393	2	1393	2	0.00
02/10/2019	R209 On 06-February-20			Bond Future	9.65	74.3041	9.6537	74.3041	0.00
02/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1643	1	1643	1	0.00
02/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1672	1	1672	1	0.00
02/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1613	1	1613	1	0.00
02/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2611	3	2611	3	0.00
02/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2575	3	2575	3	0.00
02/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2539	3	2539	3	0.00
02/10/2019	R209 On 07-May-20			Bond Future	9.72	72.5170	9.7152	72.5170	0.00
02/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2091	2	2091	2	0.00
02/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2150	2	2150	2	0.00
02/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2120	2	2120	2	0.00
02/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3768	4	3768	4	0.00
02/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3732	4	3732	4	0.00
02/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3805	4	3805	4	0.00
02/10/2019	R210 On 07-November-19			Bond Future	188.84	188.8348	188.8411	188.8348	2,132.00
02/10/2019	R210 On 06-February-20			Bond Future	192.28	192.2707	192.2774	192.2707	0.00
02/10/2019	R210 On 07-May-20			Bond Future	193.20	193.1965	193.2033	193.1965	0.00
02/10/2019	R212 On 07-November-19			Bond Future	162.41	162.4513	162.4121	162.4513	7,384.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2019	R212 On 06-February-20			Bond Future	163.12	163.1612	163.1217	163.1612	0.00
02/10/2019	R212 On 07-May-20			Bond Future	166.16	166.1958	166.1555	166.1958	0.00
02/10/2019	R213 On 07-November-19			Bond Future	9.18	85.8578	9.1815	85.8578	23,319.00
02/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2687	2	2687	2	0.00
02/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2738	2	2738	2	0.00
02/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2789	2	2789	2	0.00
02/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	236	0	236	0	0.00
02/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	255	0	255	0	0.00
02/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	245	0	245	0	0.00
02/10/2019	R213 On 06-February-20			Bond Future	9.25	87.3990	9.2500	87.3990	0.00
02/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2042	2	2042	2	0.00
02/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2009	2	2009	2	0.00
02/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1976	2	1976	2	0.00
02/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1887	2	1887	2	0.00
02/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1915	2	1915	2	0.00
02/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1859	2	1859	2	0.00
02/10/2019	R213 On 07-May-20			Bond Future	9.31	85.4516	9.3096	85.4516	0.00
02/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1703	2	1703	2	0.00
02/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1729	2	1729	2	0.00
02/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1756	2	1756	2	0.00
02/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3521	4	3521	4	0.00
02/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3592	4	3592	4	0.00
02/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3557	4	3557	4	0.00
02/10/2019	R214 On 07-November-19			Bond Future	9.84	71.2665	9.8370	71.2665	16,236.00
02/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1831	2	1831	2	0.00
02/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1875	2	1875	2	0.00
02/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1787	2	1787	2	0.00
02/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	702	1	702	1	0.00
02/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	680	1	680	1	0.00
02/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	659	1	659	1	0.00
02/10/2019	R214 On 06-February-20			Bond Future	9.91	72.5457	9.9065	72.5457	0.00
02/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1583	1	1583	1	0.00
02/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1645	1	1645	1	0.00
02/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1614	1	1614	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
02/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2873	3	2873	3	0.00
02/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2836	3	2836	3	0.00
02/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2911	3	2911	3	0.00
02/10/2019	R214 On 07-May-20			Bond Future	9.97	70.5794	9.9683	70.5794	0.00
02/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2418	2	2418	2	0.00
02/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2449	2	2449	2	0.00
02/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2387	2	2387	2	0.00
02/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3849	4	3849	4	0.00
02/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3812	4	3812	4	0.00
02/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3775	4	3775	4	0.00
02/10/2019	R248 On 07-November-19			Bond Future	9.91	90.1897	9.9077	90.1897	86,811.00
02/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2014	2	2014	2	0.00
02/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1961	2	1961	2	0.00
02/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1909	2	1909	2	0.00
02/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	1010	1	1010	1	0.00
02/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	1043	1	1043	1	0.00
02/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	979	1	979	1	0.00
02/10/2019	R248 On 06-February-20			Bond Future	9.98	91.8085	9.9789	91.8085	100.00
02/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1667	1	1667	1	0.00
02/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1703	1	1703	1	0.00
02/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1631	1	1631	1	0.00
02/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3934	4	3934	4	0.00
02/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	4038	4	4038	4	0.00
02/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3986	4	3986	4	0.00
02/10/2019	R248 On 07-May-20			Bond Future	10.04	89.0542	10.0424	89.0542	0.00
02/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2723	2	2723	2	0.00
02/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2798	3	2798	3	0.00
02/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2760	2	2760	2	0.00
02/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4995	5	4995	5	0.00
02/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	5045	5	5045	5	0.00
02/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4946	5	4946	5	0.00
02/10/2019	R248 On 06-August-20			Bond Future	10.10	90.7290	10.1029	90.7290	0.00
02/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2223	2	2223	2	20,640.00
02/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5664	5	5664	5	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
02/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5752	5	5752	5	0.00
02/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1667	2	1667	2	3,000.00
02/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5708	5	5708	5	0.00
02/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4996	5	4996	5	0.00
02/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4958	5	4958	5	0.00
02/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11641	12	11641	12	0.00
02/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5033	5	5033	5	0.00
02/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9771	10	9771	10	0.00