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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
04/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	2025 On 07-November-19			Bond Future	137.76	137.8265	137.7590	137.8265	1,461.00
04/10/2019	2025 On 06-February-20			Bond Future	138.79	138.8607	138.7921	138.8607	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
04/10/2019	2025 On 07-May-20			Bond Future	141.37	141.4433	141.3734	141.4433	0.00
04/10/2019	2029 On 07-November-19			Bond Future	102.51	102.3814	102.5133	102.3814	4,410.00
04/10/2019	2029 On 06-February-20			Bond Future	104.38	104.2446	104.3789	104.2446	0.00
04/10/2019	2029 On 07-May-20			Bond Future	105.21	105.0708	105.2076	105.0708	0.00
04/10/2019	2030 On 07-November-19			Bond Future	8.88	96.0091	8.8763	96.0091	72,953.00
04/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3837	3	3837	3	0.00
04/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2847	3	2847	3	0.00
04/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	305	0	305	0	5,500.00
04/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1854	2	1854	2	5,500.00
04/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3893	4	3893	4	0.00
04/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2332	2	2332	2	0.00
04/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2585	2	2585	2	0.00
04/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	96	0	96	0	0.00
04/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5441	5	5441	5	0.00
04/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3780	3	3780	3	0.00
04/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	3116	3	3116	3	0.00
04/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5960	6	5960	6	0.00
04/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	1229	1	1229	1	0.00
04/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	261	0	261	0	0.00
04/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1946	2	1946	2	0.00
04/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	5095	5	5095	5	0.00
04/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	33	0	33	0	0.00
04/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	410	1	410	1	0.00
04/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	761	1	761	1	5,000.00
04/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	160	0	160	0	2,500.00
04/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	95	0	95	0	0.00
04/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	242	0	242	0	5,333.00
04/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2240	3	2240	3	0.00
04/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	16	0	16	0	2,500.00
04/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	443	1	443	1	0.00
04/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2088	2	2088	2	0.00
04/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	91	0	91	0	0.00
04/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	87	0	87	0	0.00
04/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	197	0	197	0	2,750.00

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04/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	298	0	298	0	2,750.00
04/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3197	4	3197	4	0.00
04/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	25	0	25	0	5,500.00
04/10/2019	2030 On 06-February-20			Bond Future	8.93	93.7240	8.9343	93.7240	0.00
04/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	2129	2	2129	2	5,820.00
04/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2644	2	2644	2	0.00
04/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	589	1	589	1	5,820.00
04/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2683	2	2683	2	0.00
04/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2722	2	2722	2	0.00
04/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1325	2	1325	2	0.00
04/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1370	2	1370	2	0.00
04/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4006	4	4006	4	0.00
04/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1348	2	1348	2	0.00
04/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1719	2	1719	2	0.00
04/10/2019	2030 On 07-May-20			Bond Future	8.99	95.4450	8.9915	95.4450	0.00
04/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1968	2	1968	2	0.00
04/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1940	2	1940	2	0.00
04/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1911	2	1911	2	0.00
04/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3184	3	3184	3	0.00
04/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3218	3	3218	3	0.00
04/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3151	3	3151	3	0.00
04/10/2019	2032 On 07-November-19			Bond Future	9.21	93.4617	9.2137	93.4617	48,565.00
04/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3579	3	3579	3	0.00
04/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3520	3	3520	3	0.00
04/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3462	3	3462	3	0.00
04/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	162	0	162	0	0.00
04/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	169	0	169	0	0.00
04/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	155	0	155	0	0.00
04/10/2019	2032 On 06-February-20			Bond Future	9.28	95.1395	9.2781	95.1395	0.00
04/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2521	2	2521	2	0.00
04/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2560	2	2560	2	0.00
04/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2481	2	2481	2	0.00
04/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1789	2	1789	2	0.00
04/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1761	2	1761	2	0.00

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04/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1733	2	1733	2	0.00
04/10/2019	2032 On 07-May-20			Bond Future	9.34	92.7265	9.3400	92.7265	0.00
04/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2360	2	2360	2	0.00
04/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2425	2	2425	2	0.00
04/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2392	2	2392	2	0.00
04/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3474	4	3474	4	0.00
04/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3439	4	3439	4	0.00
04/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3510	4	3510	4	0.00
04/10/2019	2033 On 07-November-19			Bond Future	103.17	102.5731	103.1654	102.5731	6,260.00
04/10/2019	2033 On 06-February-20			Bond Future	105.04	104.4397	105.0429	104.4397	0.00
04/10/2019	2033 On 07-May-20			Bond Future	105.80	105.1865	105.8008	105.1865	0.00
04/10/2019	2037 On 07-November-19			Bond Future	9.62	92.4947	9.6248	92.4947	68,098.00
04/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2881	3	2881	3	0.00
04/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2999	3	2999	3	0.00
04/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2940	3	2940	3	0.00
04/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	401	1	401	1	0.00
04/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	386	1	386	1	0.00
04/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	416	1	416	1	0.00
04/10/2019	2037 On 06-February-20			Bond Future	9.69	89.8959	9.6923	89.8959	0.00
04/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2401	2	2401	2	0.00
04/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2361	2	2361	2	0.00
04/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2322	2	2322	2	0.00
04/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2532	3	2532	3	0.00
04/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2569	3	2569	3	0.00
04/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2495	3	2495	3	0.00
04/10/2019	2037 On 07-May-20			Bond Future	9.76	91.5466	9.7591	91.5466	0.00
04/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2695	2	2695	2	0.00
04/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2732	3	2732	3	0.00
04/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2769	3	2769	3	0.00
04/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3902	4	3902	4	0.00
04/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	3982	4	3982	4	0.00
04/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3942	4	3942	4	0.00
04/10/2019	2038 On 07-November-19			Bond Future	120.62	120.6204	120.6222	120.6204	21,883.00
04/10/2019	2038 On 06-February-20			Bond Future	121.16	121.1572	121.1591	121.1572	0.00

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04/10/2019	2038 On 07-May-20			Bond Future	123.41	123.4105	123.4125	123.4105	0.00
04/10/2019	2040 On 07-November-19			Bond Future	9.77	95.3133	9.7703	95.3133	43,506.00
04/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2659	2	2659	2	0.00
04/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2719	2	2719	2	0.00
04/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1442	1	1442	1	1,260.00
04/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	141	0	141	0	1,260.00
04/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2780	2	2780	2	0.00
04/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	509	1	509	1	0.00
04/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	548	1	548	1	0.00
04/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1197	1	1197	1	0.00
04/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4168	5	4168	5	0.00
04/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	528	1	528	1	0.00
04/10/2019	2040 On 06-February-20			Bond Future	9.84	92.5146	9.8393	92.5146	0.00
04/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	31	0	31	0	0.00
04/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2175	2	2175	2	0.00
04/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2257	2	2257	2	0.00
04/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	291	0	291	0	0.00
04/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2216	2	2216	2	0.00
04/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	2951	3	2951	3	0.00
04/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	2908	3	2908	3	0.00
04/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7569	8	7569	8	0.00
04/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	2992	3	2992	3	0.00
04/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13071	14	13071	14	0.00
04/10/2019	2040 On 07-May-20			Bond Future	9.91	94.2134	9.9075	94.2134	0.00
04/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	3003	3	3003	3	0.00
04/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2964	3	2964	3	0.00
04/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2924	3	2924	3	0.00
04/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4374	5	4374	5	0.00
04/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4288	5	4288	5	0.00
04/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4331	5	4331	5	0.00
04/10/2019	2044 On 07-November-19			Bond Future	9.83	92.0660	9.8347	92.0660	38,163.00
04/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2506	2	2506	2	0.00
04/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5582	5	5582	5	0.00
04/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2448	2	2448	2	0.00

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04/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2565	2	2565	2	0.00
04/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	45	0	45	0	328.00
04/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	969	1	969	1	328.00
04/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	667	1	667	1	0.00
04/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5754	6	5754	6	0.00
04/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	621	1	621	1	0.00
04/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1771	2	1771	2	0.00
04/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	644	1	644	1	0.00
04/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	111	0	111	0	328.00
04/10/2019	2044 On 06-February-20			Bond Future	9.90	89.3343	9.9020	89.3343	0.00
04/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2107	2	2107	2	0.00
04/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	331	0	331	0	328.00
04/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1990	2	1990	2	328.00
04/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	2068	2	2068	2	0.00
04/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7528	7	7528	7	0.00
04/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2146	2	2146	2	0.00
04/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3260	4	3260	4	0.00
04/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3169	3	3169	3	0.00
04/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	703	1	703	1	328.00
04/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3214	3	3214	3	0.00
04/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3352	4	3352	4	0.00
04/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7522	8	7522	8	0.00
04/10/2019	2044 On 07-May-20			Bond Future	9.97	90.9747	9.9683	90.9747	0.00
04/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2886	3	2886	3	0.00
04/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1326	1	1326	1	100.00
04/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3686	3	3686	3	100.00
04/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1146	1	1146	1	556.00
04/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2966	3	2966	3	0.00
04/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3381	3	3381	3	556.00
04/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9164	9	9164	9	0.00
04/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2926	3	2926	3	0.00
04/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9574	9	9574	9	0.00
04/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7289	8	7289	8	0.00
04/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3861	4	3861	4	0.00

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04/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4324	5	4324	5	0.00
04/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3590	4	3590	4	0.00
04/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1185	1	1185	1	556.00
04/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1107	1	1107	1	100.00
04/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4369	5	4369	5	0.00
04/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6831	7	6831	7	0.00
04/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4280	5	4280	5	0.00
04/10/2019	2044 On 06-August-20			Bond Future	10.03	88.3005	10.0328	88.3005	0.00
04/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3928	4	3928	4	0.00
04/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1383	1	1383	1	140.00
04/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3177	3	3177	3	140.00
04/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	4007	4	4007	4	0.00
04/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8972	9	8972	9	0.00
04/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3967	4	3967	4	0.00
04/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5304	6	5304	6	0.00
04/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2168	2	2168	2	140.00
04/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10363	11	10363	11	0.00
04/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6287	7	6287	7	0.00
04/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5260	6	5260	6	0.00
04/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5347	6	5347	6	0.00
04/10/2019	2046 On 07-November-19			Bond Future	111.71	111.9134	111.7109	111.9134	17,994.00
04/10/2019	2046 On 06-February-20			Bond Future	113.74	113.9501	113.7440	113.9501	0.00
04/10/2019	2046 On 07-May-20			Bond Future	114.11	114.3210	114.1111	114.3210	0.00
04/10/2019	2050 On 07-November-19			Bond Future	116.14	116.1392	116.1410	116.1392	12,916.00
04/10/2019	2050 On 06-February-20			Bond Future	116.42	116.4171	116.4192	116.4171	0.00
04/10/2019	2050 On 07-May-20			Bond Future	118.58	118.5823	118.5844	118.5823	0.00
04/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	AL37 On 07-November-19			Index Future	668.27	666.5170	668.2670	666.5170	0.00
04/10/2019	AL37 On 06-February-20			Index Future	680.26	678.4820	680.2640	678.4820	0.00
04/10/2019	AL37 On 07-May-20			Index Future	692.75	690.9400	692.7540	690.9400	0.00
04/10/2019	AL7T On 07-November-19			Index Future	779.04	776.0110	779.0360	776.0110	120.00
04/10/2019	AL7T On 06-February-20			Index Future	793.02	789.9420	793.0210	789.9420	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
04/10/2019	AL7T On 07-May-20			Index Future	807.58	804.4460	807.5820	804.4460	0.00
04/10/2019	ALBI On 07-November-19			Index Future	698.71	695.7070	698.7140	695.7070	214.00
04/10/2019	ALBI On 06-February-20			Index Future	711.26	708.1970	711.2580	708.1970	0.00
04/10/2019	ALBI On 07-May-20			Index Future	724.32	721.2000	724.3170	721.2000	0.00
04/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	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
04/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2019	ES33 On 07-November-19			Bond Future	10.74	77.6937	10.7415	77.6937	350.00
04/10/2019	ES33 On 06-February-20			Bond Future	10.86	79.0884	10.8559	79.0884	0.00
04/10/2019	ES33 On 07-May-20			Bond Future	10.97	76.7468	10.9666	76.7468	0.00
04/10/2019	ES42 On 07-November-19			Bond Future	11.09	78.7431	11.0898	78.7431	4,919.00
04/10/2019	ES42 On 06-February-20			Bond Future	11.20	80.1567	11.1993	80.1567	0.00
04/10/2019	ES42 On 07-May-20			Bond Future	11.31	77.3640	11.3099	77.3640	0.00
04/10/2019	GOVI On 07-November-19			GOVI	691.67	688.6010	691.6680	688.6010	1,243.00
04/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	187680	16	187680	16	0.00
04/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	187580	16	187580	16	0.00
04/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	187480	16	187480	16	0.00
04/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 06-February-20			GOVI	704.09	700.9630	704.0850	700.9630	0.00
04/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	9350	0	9350	0	0.00
04/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	9450	0	9450	0	0.00
04/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	9550	0	9550	0	0.00
04/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	2	0	2	0.00
04/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	2	0	2	0.00
04/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	2	0	2	0.00
04/10/2019	GOVI On 07-May-20			GOVI	717.01	713.8330	717.0130	713.8330	0.00
04/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	29870	6	29870	6	0.00
04/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	29670	6	29670	6	0.00
04/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	29770	6	29770	6	0.00
04/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2019	IGOV On 07-November-19			Index Future	262.43	262.3590	262.4300	262.3590	1,070.00
04/10/2019	IGOV On 06-February-20			Index Future	267.21	267.1330	267.2060	267.1330	0.00
04/10/2019	IGOV On 07-May-20			Index Future	272.18	272.1010	272.1750	272.1010	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
04/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
04/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
04/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9800	101.9600	101.9800	0.00
04/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7700	98.7500	98.7700	0.00
04/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3700	95.3300	95.3700	0.00
04/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.28	94.3400	94.2800	94.3400	0.00
04/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.2600	93.1800	93.2600	0.00
04/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.05	93.1500	93.0500	93.1500	0.00
04/10/2019	IS05 On 21-December-21			Interest Rate Swap	94.99	95.1000	94.9900	95.1000	51.00
04/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.89	95.0100	94.8900	95.0100	0.00
04/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.81	95.9400	95.8100	95.9400	0.00
04/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.51	99.6600	99.5100	99.6600	0.00
04/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.53	100.7000	100.5300	100.7000	0.00
04/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.58	93.7800	93.5800	93.7800	0.00
04/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.47	99.6900	99.4700	99.6900	0.00
04/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.70	94.9400	94.7000	94.9400	0.00
04/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.79	90.1700	89.7900	90.1700	0.00
04/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.59	86.9800	86.5900	86.9800	0.00
04/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.18	85.5800	85.1800	85.5800	0.00
04/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.29	87.6900	87.2900	87.6900	0.00
04/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.10	91.5100	91.1000	91.5100	0.00
04/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.55	89.9800	89.5500	89.9800	0.00
04/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.60	92.0400	91.6000	92.0400	0.00
04/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.12	97.5700	97.1200	97.5700	0.00
04/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.44	97.9000	97.4400	97.9000	0.00
04/10/2019	IS10 On 22-March-28			Interest Rate Swap	90.73	91.2000	90.7300	91.2000	0.00
04/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.10	98.5600	98.1000	98.5600	0.00
04/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.43	91.9200	91.4300	91.9200	0.00
04/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/10/2019	R023 On 07-November-19			Bond Future	7.27	102.6648	7.2738	102.6648	54,498.00
04/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2037	2	2037	2	0.00
04/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2093	2	2093	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
04/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2065	2	2065	2	0.00
04/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	5	0	5	0	0.00
04/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	5	0	5	0	0.00
04/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	5	0	5	0	0.00
04/10/2019	R023 On 06-February-20			Bond Future	7.28	104.5079	7.2803	104.5079	0.00
04/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	986	1	986	1	0.00
04/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1026	1	1026	1	0.00
04/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1006	1	1006	1	0.00
04/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	332	0	332	0	0.00
04/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	325	0	325	0	0.00
04/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	339	0	339	0	0.00
04/10/2019	R023 On 07-May-20			Bond Future	7.26	102.4940	7.2584	102.4940	0.00
04/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	320	0	320	0	0.00
04/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	330	0	330	0	0.00
04/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	310	0	310	0	0.00
04/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1242	1	1242	1	0.00
04/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1226	1	1226	1	0.00
04/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1211	1	1211	1	0.00
04/10/2019	R035 On 07-November-19			Bond Future	9.50	96.2558	9.5014	96.2558	97,686.00
04/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	3098	3	3098	3	0.00
04/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	63	0	63	0	3,500.00
04/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1276	1	1276	1	3,500.00
04/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	3159	3	3159	3	0.00
04/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3220	3	3220	3	0.00
04/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5307	5	5307	5	0.00
04/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	312	0	312	0	0.00
04/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	324	0	324	0	0.00
04/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	79	0	79	0	3,500.00
04/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1133	1	1133	1	0.00
04/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4692	5	4692	5	0.00
04/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	299	0	299	0	0.00
04/10/2019	R035 On 06-February-20			Bond Future	9.57	97.9837	9.5734	97.9837	0.00
04/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2515	2	2515	2	0.00
04/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2474	2	2474	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
04/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2433	2	2433	2	0.00
04/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2307	3	2307	3	0.00
04/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2238	3	2238	3	0.00
04/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2273	3	2273	3	0.00
04/10/2019	R035 On 07-May-20			Bond Future	9.64	95.2792	9.6368	95.2792	0.00
04/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1546	1	1546	1	5,000.00
04/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3784	4	3784	4	5,000.00
04/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2699	2	2699	2	0.00
04/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2772	3	2772	3	0.00
04/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8834	8	8834	8	0.00
04/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2735	3	2735	3	0.00
04/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3955	4	3955	4	0.00
04/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2945	3	2945	3	0.00
04/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3877	4	3877	4	0.00
04/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1034	1	1034	1	5,000.00
04/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3916	4	3916	4	0.00
04/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5600	6	5600	6	0.00
04/10/2019	R035 On 06-August-20			Bond Future	9.70	97.0709	9.6967	97.0709	0.00
04/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2322	2	2322	2	24,761.00
04/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5523	5	5523	5	0.00
04/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1778	2	1778	2	3,000.00
04/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5482	5	5482	5	0.00
04/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5564	5	5564	5	0.00
04/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3931	4	3931	4	0.00
04/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3870	4	3870	4	0.00
04/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9134	10	9134	10	0.00
04/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7657	8	7657	8	0.00
04/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3900	4	3900	4	0.00
04/10/2019	R186 On 07-November-19			Bond Future	8.20	115.9522	8.1973	115.9522	127,184.00
04/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	980	1	980	1	3,750.00
04/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	3079	3	3079	3	0.00
04/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4174	4	4174	4	0.00
04/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	916	1	916	1	4,955.00
04/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	825	1	825	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
04/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4280	4	4280	4	0.00
04/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4227	4	4227	4	0.00
04/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	27	0	27	0	0.00
04/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	729	1	729	1	0.00
04/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	809	1	809	1	7,500.00
04/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	29	0	29	0	0.00
04/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	86	0	86	0	4,955.00
04/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	30	0	30	0	0.00
04/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	679	1	679	1	3,750.00
04/10/2019	R186 On 06-February-20			Bond Future	8.24	112.7299	8.2427	112.7299	5,040.00
04/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1200	1	1200	1	1,007.00
04/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2572	2	2572	2	0.00
04/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2388	2	2388	2	0.00
04/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2647	2	2647	2	0.00
04/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4460	4	4460	4	0.00
04/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2610	2	2610	2	0.00
04/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	870	1	870	1	0.00
04/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	365	0	365	0	1,007.00
04/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	975	1	975	1	1,007.00
04/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	854	1	854	1	0.00
04/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1938	2	1938	2	0.00
04/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	887	1	887	1	0.00
04/10/2019	R186 On 07-May-20			Bond Future	8.28	114.7999	8.2833	114.7999	0.00
04/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1543	1	1543	1	0.00
04/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4355	4	4355	4	0.00
04/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2085	2	2085	2	6,000.00
04/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1568	1	1568	1	0.00
04/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	609	1	609	1	6,000.00
04/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1518	1	1518	1	0.00
04/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2669	3	2669	3	0.00
04/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4352	5	4352	5	0.00
04/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	955	1	955	1	6,000.00
04/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2611	3	2611	3	0.00
04/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2102	2	2102	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
04/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2640	3	2640	3	0.00
04/10/2019	R197 On 07-November-19			Bond Future	308.61	308.6125	308.6113	308.6125	2,507.00
04/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5741	306.5730	306.5741	40.00
04/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2758	312.2746	312.2758	0.00
04/10/2019	R202 On 07-November-19			Bond Future	233.20	233.3222	233.1975	233.3222	9,010.00
04/10/2019	R202 On 06-February-20			Bond Future	233.38	233.5026	233.3757	233.5026	0.00
04/10/2019	R202 On 07-May-20			Bond Future	237.72	237.8453	237.7160	237.8453	0.00
04/10/2019	R207 On 07-November-19			Bond Future	6.75	102.4145	6.7453	102.4145	3,123.00
04/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	838	1	838	1	0.00
04/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	837	1	837	1	0.00
04/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	835	1	835	1	0.00
04/10/2019	R208 On 07-November-19			Bond Future	6.59	100.9883	6.5936	100.9883	11,057.00
04/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	334	0	334	0	0.00
04/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	322	0	322	0	0.00
04/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	311	0	311	0	0.00
04/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	15	0	15	0	0.00
04/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	16	0	16	0	0.00
04/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	13	0	13	0	0.00
04/10/2019	R208 On 06-February-20			Bond Future	6.44	102.8012	6.4353	102.8012	0.00
04/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	15	0	15	0	0.00
04/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	16	0	16	0	0.00
04/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	17	0	17	0	0.00
04/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	337	0	337	0	0.00
04/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	356	0	356	0	0.00
04/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	347	0	347	0	0.00
04/10/2019	R208 On 07-May-20			Bond Future	6.14	101.2852	6.1398	101.2852	0.00
04/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
04/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1146	1	1146	1	0.00
04/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1155	1	1155	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
04/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1137	1	1137	1	0.00
04/10/2019	R209 On 07-November-19			Bond Future	9.48	73.6696	9.4823	73.6696	96,982.00
04/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2402	2	2402	2	0.00
04/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	72	0	72	0	8,000.00
04/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	1108	1	1108	1	5,000.00
04/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2502	2	2502	2	0.00
04/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	596	0	596	0	8,000.00
04/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2254	2	2254	2	0.00
04/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2452	2	2452	2	0.00
04/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	335	0	335	0	0.00
04/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	323	0	323	0	0.00
04/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1611	2	1611	2	0.00
04/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	391	1	391	1	8,000.00
04/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	3921	4	3921	4	0.00
04/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	349	0	349	0	0.00
04/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	991	1	991	1	0.00
04/10/2019	R209 On 06-February-20			Bond Future	9.54	74.9921	9.5429	74.9921	0.00
04/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1963	2	1963	2	0.00
04/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1997	2	1997	2	0.00
04/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1930	2	1930	2	0.00
04/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2211	2	2211	2	0.00
04/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2178	2	2178	2	0.00
04/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2146	2	2146	2	0.00
04/10/2019	R209 On 07-May-20			Bond Future	9.60	73.2176	9.6011	73.2176	0.00
04/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2403	2	2403	2	0.00
04/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2467	2	2467	2	0.00
04/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2435	2	2435	2	0.00
04/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3352	4	3352	4	0.00
04/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3319	4	3319	4	0.00
04/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3386	4	3386	4	0.00
04/10/2019	R210 On 07-November-19			Bond Future	189.27	188.8431	189.2703	188.8431	2,132.00
04/10/2019	R210 On 06-February-20			Bond Future	192.71	192.2796	192.7149	192.2796	0.00
04/10/2019	R210 On 07-May-20			Bond Future	193.65	193.2055	193.6488	193.2055	0.00
04/10/2019	R212 On 07-November-19			Bond Future	162.41	162.4111	162.4100	162.4111	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
04/10/2019	R212 On 06-February-20			Bond Future	163.12	163.1207	163.1198	163.1207	0.00
04/10/2019	R212 On 07-May-20			Bond Future	166.15	166.1545	166.1535	166.1545	0.00
04/10/2019	R213 On 07-November-19			Bond Future	9.08	86.4756	9.0788	86.4756	23,319.00
04/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	3222	3	3222	3	0.00
04/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3276	3	3276	3	0.00
04/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3330	3	3330	3	0.00
04/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	134	0	134	0	0.00
04/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	146	0	146	0	0.00
04/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	140	0	140	0	0.00
04/10/2019	R213 On 06-February-20			Bond Future	9.14	88.0280	9.1435	88.0280	0.00
04/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2388	2	2388	2	0.00
04/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2352	2	2352	2	0.00
04/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2316	2	2316	2	0.00
04/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1575	2	1575	2	0.00
04/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1601	2	1601	2	0.00
04/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1551	2	1551	2	0.00
04/10/2019	R213 On 07-May-20			Bond Future	9.20	86.0921	9.1993	86.0921	0.00
04/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1970	2	1970	2	0.00
04/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1999	2	1999	2	0.00
04/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	2028	2	2028	2	0.00
04/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3127	3	3127	3	0.00
04/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3192	3	3192	3	0.00
04/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3159	3	3159	3	0.00
04/10/2019	R214 On 07-November-19			Bond Future	9.74	72.0014	9.7445	72.0014	16,236.00
04/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2242	2	2242	2	0.00
04/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2292	2	2292	2	0.00
04/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	2193	2	2193	2	0.00
04/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	480	1	480	1	0.00
04/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	463	1	463	1	0.00
04/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	447	1	447	1	0.00
04/10/2019	R214 On 06-February-20			Bond Future	9.81	73.2940	9.8112	73.2940	0.00
04/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1848	2	1848	2	0.00
04/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1916	2	1916	2	0.00
04/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1882	2	1882	2	0.00

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04/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2503	3	2503	3	0.00
04/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2468	3	2468	3	0.00
04/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2537	3	2537	3	0.00
04/10/2019	R214 On 07-May-20			Bond Future	9.87	71.3413	9.8702	71.3413	0.00
04/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2707	3	2707	3	0.00
04/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2741	3	2741	3	0.00
04/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2674	2	2674	2	0.00
04/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3485	4	3485	4	0.00
04/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3450	4	3450	4	0.00
04/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3416	4	3416	4	0.00
04/10/2019	R248 On 07-November-19			Bond Future	9.82	91.1217	9.8201	91.1217	86,811.00
04/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2474	2	2474	2	0.00
04/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2415	2	2415	2	0.00
04/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2356	2	2356	2	0.00
04/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	711	1	711	1	0.00
04/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	737	1	737	1	0.00
04/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	687	1	687	1	0.00
04/10/2019	R248 On 06-February-20			Bond Future	9.89	92.7576	9.8887	92.7576	100.00
04/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1953	2	1953	2	0.00
04/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1993	2	1993	2	0.00
04/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1914	2	1914	2	0.00
04/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3457	4	3457	4	0.00
04/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3554	4	3554	4	0.00
04/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3505	4	3505	4	0.00
04/10/2019	R248 On 07-May-20			Bond Future	9.95	90.0205	9.9495	90.0205	0.00
04/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	3049	3	3049	3	0.00
04/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3130	3	3130	3	0.00
04/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3089	3	3089	3	0.00
04/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4544	5	4544	5	0.00
04/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4591	5	4591	5	0.00
04/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4497	5	4497	5	0.00
04/10/2019	R248 On 06-August-20			Bond Future	10.01	91.7133	10.0072	91.7133	0.00
04/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2457	2	2457	2	20,640.00
04/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6092	6	6092	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6183	6	6183	6	0.00
04/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1855	2	1855	2	3,000.00
04/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6137	6	6137	6	0.00
04/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4630	5	4630	5	0.00
04/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4595	5	4595	5	0.00
04/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11034	11	11034	11	0.00
04/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4665	5	4665	5	0.00
04/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9211	10	9211	10	0.00