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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
08/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	2025 On 07-November-19			Bond Future	137.76	137.7598	137.7606	137.7598	1,461.00
08/10/2019	2025 On 06-February-20			Bond Future	138.79	138.7930	138.7938	138.7930	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
08/10/2019	2025 On 07-May-20			Bond Future	141.38	141.3742	141.3751	141.3742	0.00
08/10/2019	2029 On 07-November-19			Bond Future	102.52	102.5144	102.5155	102.5144	4,410.00
08/10/2019	2029 On 06-February-20			Bond Future	104.38	104.3801	104.3812	104.3801	0.00
08/10/2019	2029 On 07-May-20			Bond Future	105.21	105.2088	105.2100	105.2088	0.00
08/10/2019	2030 On 07-November-19			Bond Future	8.97	96.2426	8.9713	96.2426	72,953.00
08/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3260	4	3260	4	0.00
08/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1390	2	1390	2	5,500.00
08/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2307	3	2307	3	0.00
08/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	157	0	157	0	5,500.00
08/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3315	4	3315	4	0.00
08/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1824	2	1824	2	0.00
08/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2059	2	2059	2	0.00
08/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	39	0	39	0	0.00
08/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4844	5	4844	5	0.00
08/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3205	4	3205	4	0.00
08/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2563	3	2563	3	0.00
08/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1472	2	1472	2	0.00
08/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4500	5	4500	5	0.00
08/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5360	6	5360	6	0.00
08/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	850	1	850	1	0.00
08/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	129	0	129	0	0.00
08/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	538	0	538	0	0.00
08/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	984	1	984	1	5,000.00
08/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	41	0	41	0	0.00
08/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	209	0	209	0	2,500.00
08/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	122	0	122	0	0.00
08/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	319	0	319	0	5,333.00
08/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2711	2	2711	2	0.00
08/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	19	0	19	0	2,500.00
08/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	581	0	581	0	0.00
08/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2542	2	2542	2	0.00
08/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	117	0	117	0	0.00
08/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	112	0	112	0	0.00
08/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	259	0	259	0	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	393	0	393	0	2,750.00
08/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3742	3	3742	3	0.00
08/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	30	0	30	0	5,500.00
08/10/2019	2030 On 06-February-20			Bond Future	9.03	93.9618	9.0329	93.9618	0.00
08/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1780	2	1780	2	5,820.00
08/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	440	1	440	1	5,820.00
08/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2252	3	2252	3	0.00
08/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2288	3	2288	3	0.00
08/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2324	3	2324	3	0.00
08/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1541	1	1541	1	0.00
08/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1591	1	1591	1	0.00
08/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4470	4	4470	4	0.00
08/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1566	1	1566	1	0.00
08/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1983	2	1983	2	0.00
08/10/2019	2030 On 07-May-20			Bond Future	9.09	95.6871	9.0939	95.6871	0.00
08/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1684	2	1684	2	0.00
08/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1658	2	1658	2	0.00
08/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1632	2	1632	2	0.00
08/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3528	3	3528	3	0.00
08/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3564	3	3564	3	0.00
08/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3492	3	3492	3	0.00
08/10/2019	2032 On 07-November-19			Bond Future	9.31	93.6814	9.3134	93.6814	48,565.00
08/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	2942	3	2942	3	0.00
08/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	2885	3	2885	3	0.00
08/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2829	3	2829	3	0.00
08/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	216	0	216	0	0.00
08/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	226	0	226	0	0.00
08/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	207	0	207	0	0.00
08/10/2019	2032 On 06-February-20			Bond Future	9.38	95.3634	9.3814	95.3634	0.00
08/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2107	2	2107	2	0.00
08/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2143	2	2143	2	0.00
08/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2071	2	2071	2	0.00
08/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2080	2	2080	2	0.00
08/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2049	2	2049	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
08/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2017	2	2017	2	0.00
08/10/2019	2032 On 07-May-20			Bond Future	9.45	92.9543	9.4470	92.9543	0.00
08/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2025	2	2025	2	0.00
08/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2085	2	2085	2	0.00
08/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2054	2	2054	2	0.00
08/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3851	4	3851	4	0.00
08/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3813	4	3813	4	0.00
08/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3889	4	3889	4	0.00
08/10/2019	2033 On 07-November-19			Bond Future	102.58	102.5763	102.5780	102.5763	6,260.00
08/10/2019	2033 On 06-February-20			Bond Future	104.44	104.4432	104.4449	104.4432	0.00
08/10/2019	2033 On 07-May-20			Bond Future	105.19	105.1899	105.1917	105.1899	0.00
08/10/2019	2037 On 07-November-19			Bond Future	9.72	92.7787	9.7194	92.7787	68,451.00
08/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2270	3	2270	3	0.00
08/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2380	3	2380	3	0.00
08/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2325	3	2325	3	0.00
08/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	513	0	513	0	0.00
08/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	494	0	494	0	0.00
08/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	533	0	533	0	0.00
08/10/2019	2037 On 06-February-20			Bond Future	9.79	90.1851	9.7900	90.1851	0.00
08/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2004	2	2004	2	0.00
08/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	1968	2	1968	2	0.00
08/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	1933	2	1933	2	0.00
08/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2880	3	2880	3	0.00
08/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2921	3	2921	3	0.00
08/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2839	3	2839	3	0.00
08/10/2019	2037 On 07-May-20			Bond Future	9.86	91.8411	9.8598	91.8411	0.00
08/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2336	3	2336	3	0.00
08/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2369	3	2369	3	0.00
08/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2403	3	2403	3	0.00
08/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4291	4	4291	4	0.00
08/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4377	4	4377	4	0.00
08/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4334	4	4334	4	0.00
08/10/2019	2038 On 07-November-19			Bond Future	120.63	120.6241	120.6258	120.6241	21,883.00
08/10/2019	2038 On 06-February-20			Bond Future	121.16	121.1610	121.1631	121.1610	0.00

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08/10/2019	2038 On 07-May-20			Bond Future	123.42	123.4144	123.4164	123.4144	0.00
08/10/2019	2040 On 07-November-19			Bond Future	9.87	95.4925	9.8750	95.4925	45,596.00
08/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	1984	2	1984	2	0.00
08/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2038	2	2038	2	0.00
08/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	947	1	947	1	1,260.00
08/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	55	0	55	0	1,260.00
08/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2093	3	2093	3	0.00
08/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	682	1	682	1	0.00
08/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	733	1	733	1	0.00
08/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1562	1	1562	1	0.00
08/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4942	4	4942	4	0.00
08/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	707	1	707	1	0.00
08/10/2019	2040 On 06-February-20			Bond Future	9.95	92.6971	9.9473	92.6971	0.00
08/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	17	0	17	0	0.00
08/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1754	2	1754	2	0.00
08/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1826	2	1826	2	0.00
08/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	193	0	193	0	0.00
08/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1790	2	1790	2	0.00
08/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3400	3	3400	3	0.00
08/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3353	3	3353	3	0.00
08/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	8347	8	8347	8	0.00
08/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3447	3	3447	3	0.00
08/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13933	13	13933	13	0.00
08/10/2019	2040 On 07-May-20			Bond Future	10.02	94.3992	10.0189	94.3992	0.00
08/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2576	3	2576	3	0.00
08/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2540	3	2540	3	0.00
08/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2504	3	2504	3	0.00
08/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4845	5	4845	5	0.00
08/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4752	4	4752	4	0.00
08/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4799	4	4799	4	0.00
08/10/2019	2044 On 07-November-19			Bond Future	9.93	92.2052	9.9343	92.2052	38,163.00
08/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	1871	2	1871	2	0.00
08/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	4781	5	4781	5	0.00
08/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1819	2	1819	2	0.00

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08/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	1923	2	1923	2	0.00
08/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	14	0	14	0	328.00
08/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	595	1	595	1	328.00
08/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	869	1	869	1	0.00
08/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6554	6	6554	6	0.00
08/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	811	1	811	1	0.00
08/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2229	2	2229	2	0.00
08/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	839	1	839	1	0.00
08/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	141	0	141	0	328.00
08/10/2019	2044 On 06-February-20			Bond Future	10.00	89.4762	10.0046	89.4762	0.00
08/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1710	2	1710	2	0.00
08/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	226	0	226	0	328.00
08/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1607	2	1607	2	328.00
08/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1675	2	1675	2	0.00
08/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	6801	7	6801	7	0.00
08/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1744	2	1744	2	0.00
08/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3714	3	3714	3	0.00
08/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3613	3	3613	3	0.00
08/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	822	1	822	1	328.00
08/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3663	3	3663	3	0.00
08/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3815	3	3815	3	0.00
08/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	8263	8	8263	8	0.00
08/10/2019	2044 On 07-May-20			Bond Future	10.07	91.1192	10.0741	91.1192	0.00
08/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2480	3	2480	3	0.00
08/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1081	1	1081	1	100.00
08/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3217	4	3217	4	100.00
08/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	925	1	925	1	556.00
08/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2553	3	2553	3	0.00
08/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	2934	3	2934	3	556.00
08/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8452	9	8452	9	0.00
08/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2516	3	2516	3	0.00
08/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	8852	9	8852	9	0.00
08/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7930	8	7930	8	0.00
08/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4277	4	4277	4	0.00

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08/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4777	4	4777	4	0.00
08/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3982	4	3982	4	0.00
08/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1335	1	1335	1	556.00
08/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1247	1	1247	1	100.00
08/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4825	5	4825	5	0.00
08/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7448	7	7448	7	0.00
08/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4729	4	4729	4	0.00
08/10/2019	2044 On 06-August-20			Bond Future	10.14	88.4476	10.1420	88.4476	0.00
08/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3493	4	3493	4	0.00
08/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1169	1	1169	1	140.00
08/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2796	3	2796	3	140.00
08/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3567	4	3567	4	0.00
08/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8307	9	8307	9	0.00
08/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3530	4	3530	4	0.00
08/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5745	5	5745	5	0.00
08/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2382	2	2382	2	140.00
08/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	11028	11	11028	11	0.00
08/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6784	6	6784	6	0.00
08/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5699	5	5699	5	0.00
08/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5791	5	5791	5	0.00
08/10/2019	2046 On 07-November-19			Bond Future	111.51	111.7127	111.5107	111.7127	17,994.00
08/10/2019	2046 On 06-February-20			Bond Future	113.54	113.7458	113.5401	113.7458	0.00
08/10/2019	2046 On 07-May-20			Bond Future	113.90	114.1129	113.9035	114.1129	0.00
08/10/2019	2050 On 07-November-19			Bond Future	115.91	116.1429	115.9133	116.1429	12,916.00
08/10/2019	2050 On 06-February-20			Bond Future	116.19	116.4213	116.1876	116.4213	0.00
08/10/2019	2050 On 07-May-20			Bond Future	118.35	118.5865	118.3483	118.5865	0.00
08/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	AL37 On 07-November-19			Index Future	666.56	667.9590	666.5550	667.9590	0.00
08/10/2019	AL37 On 06-February-20			Index Future	678.52	679.9520	678.5230	679.9520	0.00
08/10/2019	AL37 On 07-May-20			Index Future	690.98	692.4360	690.9810	692.4360	0.00
08/10/2019	AL7T On 07-November-19			Index Future	774.98	777.9400	774.9820	777.9400	120.00
08/10/2019	AL7T On 06-February-20			Index Future	788.90	791.9070	788.8970	791.9070	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
08/10/2019	AL7T On 07-May-20			Index Future	803.38	806.4470	803.3810	806.4470	0.00
08/10/2019	ALBI On 07-November-19			Index Future	694.16	697.3170	694.1550	697.3170	214.00
08/10/2019	ALBI On 06-February-20			Index Future	706.62	709.8370	706.6190	709.8370	0.00
08/10/2019	ALBI On 07-May-20			Index Future	719.59	722.8700	719.5930	722.8700	0.00
08/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	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
08/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2019	ES33 On 07-November-19			Bond Future	10.84	77.9167	10.8352	77.9167	350.00
08/10/2019	ES33 On 06-February-20			Bond Future	10.95	79.3155	10.9530	79.3155	0.00
08/10/2019	ES33 On 07-May-20			Bond Future	11.07	76.9780	11.0673	76.9780	0.00
08/10/2019	ES42 On 07-November-19			Bond Future	11.19	78.8947	11.1886	78.8947	4,919.00
08/10/2019	ES42 On 06-February-20			Bond Future	11.30	80.3112	11.3016	80.3112	0.00
08/10/2019	ES42 On 07-May-20			Bond Future	11.42	77.5212	11.4160	77.5212	0.00
08/10/2019	GOVI On 07-November-19			GOVI	686.98	690.2270	686.9790	690.2270	1,229.00
08/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	140790	17	140790	17	0.00
08/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	140690	17	140690	17	0.00
08/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	140590	17	140590	17	0.00
08/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 06-February-20			GOVI	699.31	702.6200	699.3140	702.6200	0.00
08/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	38160	1	38160	1	0.00
08/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	38360	1	38360	1	0.00
08/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	38260	1	38260	1	0.00
08/10/2019	GOVI On 07-May-20			GOVI	712.15	715.5200	712.1530	715.5200	0.00
08/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
08/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	78470	4	78470	4	0.00
08/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	78270	4	78270	4	0.00
08/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	78370	4	78370	4	0.00
08/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2019	IGOV On 07-November-19			Index Future	262.28	262.3520	262.2770	262.3520	1,070.00
08/10/2019	IGOV On 06-February-20			Index Future	267.05	267.1280	267.0510	267.1280	39.00
08/10/2019	IGOV On 07-May-20			Index Future	272.02	272.0950	272.0170	272.0950	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
08/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
08/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5600	98.5700	98.5600	0.00
08/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9700	101.9800	101.9700	0.00
08/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.7500	98.7800	98.7500	0.00
08/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.38	95.3400	95.3800	95.3400	0.00
08/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.34	94.2900	94.3400	94.2900	0.00
08/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.26	93.1900	93.2600	93.1900	0.00
08/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.14	93.0700	93.1400	93.0700	0.00
08/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.10	95.0100	95.1000	95.0100	51.00
08/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.01	94.9200	95.0100	94.9200	0.00
08/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.95	95.8400	95.9500	95.8400	0.00
08/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.68	99.5500	99.6800	99.5500	0.00
08/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.73	100.5700	100.7300	100.5700	0.00
08/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.81	93.6300	93.8100	93.6300	0.00
08/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.73	99.5200	99.7300	99.5200	0.00
08/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.98	94.7400	94.9800	94.7400	0.00
08/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.25	89.9100	90.2500	89.9100	0.00
08/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.06	86.7100	87.0600	86.7100	0.00
08/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.66	85.3000	85.6600	85.3000	0.00
08/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.77	87.4000	87.7700	87.4000	0.00
08/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.58	91.2100	91.5800	91.2100	0.00
08/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.04	89.6600	90.0400	89.6600	0.00
08/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.10	91.7100	92.1000	91.7100	0.00
08/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.63	97.2400	97.6300	97.2400	0.00
08/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.97	97.5600	97.9700	97.5600	0.00
08/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.29	90.8600	91.2900	90.8600	0.00
08/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.66	98.2400	98.6600	98.2400	0.00
08/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.03	91.5900	92.0300	91.5900	0.00
08/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/10/2019	R023 On 07-November-19			Bond Future	7.36	102.8759	7.3560	102.8759	55,418.00
08/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1799	2	1799	2	0.00
08/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1856	2	1856	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
08/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1828	2	1828	2	0.00
08/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	7	0	7	0	0.00
08/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	6	0	6	0	0.00
08/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	6	0	6	0	0.00
08/10/2019	R023 On 06-February-20			Bond Future	7.37	104.7229	7.3701	104.7229	0.00
08/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	822	1	822	1	0.00
08/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	858	1	858	1	0.00
08/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	840	1	840	1	0.00
08/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	409	0	409	0	0.00
08/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	400	0	400	0	0.00
08/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	418	0	418	0	0.00
08/10/2019	R023 On 07-May-20			Bond Future	7.36	102.7129	7.3570	102.7129	0.00
08/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	247	0	247	0	0.00
08/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	256	0	256	0	0.00
08/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	239	0	239	0	0.00
08/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1418	1	1418	1	0.00
08/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1401	1	1401	1	0.00
08/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1384	1	1384	1	0.00
08/10/2019	R035 On 07-November-19			Bond Future	9.60	96.5389	9.5959	96.5389	98,096.00
08/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2471	3	2471	3	0.00
08/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	860	1	860	1	3,500.00
08/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	22	0	22	0	3,500.00
08/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2529	3	2529	3	0.00
08/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2586	3	2586	3	0.00
08/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4604	5	4604	5	0.00
08/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	404	0	404	0	0.00
08/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	420	0	420	0	0.00
08/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	99	0	99	0	3,500.00
08/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1440	1	1440	1	0.00
08/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5374	5	5374	5	0.00
08/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	388	0	388	0	0.00
08/10/2019	R035 On 06-February-20			Bond Future	9.67	98.2721	9.6711	98.2721	0.00
08/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2105	2	2105	2	0.00
08/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2067	2	2067	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
08/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2030	2	2030	2	0.00
08/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2640	2	2640	2	0.00
08/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2564	2	2564	2	0.00
08/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2602	2	2602	2	0.00
08/10/2019	R035 On 07-May-20			Bond Future	9.74	95.5728	9.7378	95.5728	0.00
08/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1295	1	1295	1	5,000.00
08/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3349	4	3349	4	5,000.00
08/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2341	3	2341	3	0.00
08/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2408	3	2408	3	0.00
08/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8207	9	8207	9	0.00
08/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2374	3	2374	3	0.00
08/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4347	4	4347	4	0.00
08/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3259	3	3259	3	0.00
08/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4262	4	4262	4	0.00
08/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1156	1	1156	1	5,000.00
08/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4305	4	4305	4	0.00
08/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	6098	6	6098	6	0.00
08/10/2019	R035 On 06-August-20			Bond Future	9.80	97.3700	9.8011	97.3700	0.00
08/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2048	2	2048	2	24,761.00
08/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5060	5	5060	5	0.00
08/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1552	2	1552	2	3,000.00
08/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5021	5	5021	5	0.00
08/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5100	5	5100	5	0.00
08/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4234	4	4234	4	0.00
08/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4169	4	4169	4	0.00
08/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9672	9	9672	9	0.00
08/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8147	8	8147	8	0.00
08/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4201	4	4201	4	0.00
08/10/2019	R186 On 07-November-19			Bond Future	8.28	116.2197	8.2827	116.2197	127,284.00
08/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	680	1	680	1	3,750.00
08/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2616	3	2616	3	0.00
08/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3694	4	3694	4	0.00
08/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	627	1	627	1	4,955.00
08/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	553	1	553	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
08/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3799	4	3799	4	0.00
08/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3746	4	3746	4	0.00
08/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	33	0	33	0	0.00
08/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	927	1	927	1	0.00
08/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1025	1	1025	1	7,500.00
08/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	35	0	35	0	0.00
08/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	110	0	110	0	4,955.00
08/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	37	0	37	0	0.00
08/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	866	1	866	1	3,750.00
08/10/2019	R186 On 06-February-20			Bond Future	8.33	113.0023	8.3325	113.0023	5,040.00
08/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	975	1	975	1	1,007.00
08/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2227	2	2227	2	0.00
08/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2055	2	2055	2	0.00
08/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2297	3	2297	3	0.00
08/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4032	4	4032	4	0.00
08/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2262	3	2262	3	0.00
08/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1018	1	1018	1	0.00
08/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	433	0	433	0	1,007.00
08/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1138	1	1138	1	1,007.00
08/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	999	1	999	1	0.00
08/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2209	2	2209	2	0.00
08/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1037	1	1037	1	0.00
08/10/2019	R186 On 07-May-20			Bond Future	8.38	115.0772	8.3777	115.0772	0.00
08/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1321	1	1321	1	0.00
08/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	3973	4	3973	4	0.00
08/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1819	2	1819	2	6,000.00
08/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1343	2	1343	2	0.00
08/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	491	1	491	1	6,000.00
08/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1298	1	1298	1	0.00
08/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2954	3	2954	3	0.00
08/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4738	4	4738	4	0.00
08/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1078	1	1078	1	6,000.00
08/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2891	3	2891	3	0.00
08/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2341	2	2341	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
08/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2922	3	2922	3	0.00
08/10/2019	R197 On 07-November-19			Bond Future	308.61	308.6100	308.6087	308.6100	2,507.00
08/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5719	306.5708	306.5719	40.00
08/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2735	312.2724	312.2735	0.00
08/10/2019	R202 On 07-November-19			Bond Future	233.33	233.2011	233.3324	233.2011	9,010.00
08/10/2019	R202 On 06-February-20			Bond Future	233.51	233.3795	233.5134	233.3795	0.00
08/10/2019	R202 On 07-May-20			Bond Future	237.86	237.7198	237.8562	237.7198	0.00
08/10/2019	R207 On 07-November-19			Bond Future	6.75	102.4129	6.7544	102.4129	3,123.00
08/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	840	1	840	1	0.00
08/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	838	1	838	1	0.00
08/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	836	1	836	1	0.00
08/10/2019	R208 On 07-November-19			Bond Future	6.60	100.9852	6.5959	100.9852	11,063.00
08/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	328	0	328	0	0.00
08/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	317	0	317	0	0.00
08/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	305	0	305	0	0.00
08/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	12	0	12	0	0.00
08/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	13	0	13	0	0.00
08/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	11	0	11	0	0.00
08/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7982	6.4380	102.7982	0.00
08/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	13	0	13	0	0.00
08/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	15	0	15	0	0.00
08/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	16	0	16	0	0.00
08/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	339	0	339	0	0.00
08/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	358	0	358	0	0.00
08/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	348	0	348	0	0.00
08/10/2019	R208 On 07-May-20			Bond Future	6.14	101.2821	6.1434	101.2821	0.00
08/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
08/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1149	1	1149	1	0.00
08/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1158	1	1158	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
08/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1140	1	1140	1	0.00
08/10/2019	R209 On 07-November-19			Bond Future	9.58	73.9105	9.5770	73.9105	96,982.00
08/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1883	2	1883	2	0.00
08/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	749	1	749	1	5,000.00
08/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	27	0	27	0	8,000.00
08/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	1976	2	1976	2	0.00
08/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	354	0	354	0	8,000.00
08/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1746	2	1746	2	0.00
08/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	1929	2	1929	2	0.00
08/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	433	0	433	0	0.00
08/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	417	0	417	0	0.00
08/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1990	2	1990	2	0.00
08/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	504	0	504	0	8,000.00
08/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4497	4	4497	4	0.00
08/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	450	0	450	0	0.00
08/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1253	1	1253	1	0.00
08/10/2019	R209 On 06-February-20			Bond Future	9.64	75.2375	9.6404	75.2375	0.00
08/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1632	2	1632	2	0.00
08/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1662	2	1662	2	0.00
08/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1602	2	1602	2	0.00
08/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2514	2	2514	2	0.00
08/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2478	2	2478	2	0.00
08/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2443	2	2443	2	0.00
08/10/2019	R209 On 07-May-20			Bond Future	9.70	73.4674	9.7015	73.4674	0.00
08/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2090	2	2090	2	0.00
08/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2149	2	2149	2	0.00
08/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2119	2	2119	2	0.00
08/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3680	3	3680	3	0.00
08/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3644	3	3644	3	0.00
08/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3716	3	3716	3	0.00
08/10/2019	R210 On 07-November-19			Bond Future	189.27	189.2723	189.2741	189.2723	2,132.00
08/10/2019	R210 On 06-February-20			Bond Future	192.72	192.7169	192.7189	192.7169	0.00
08/10/2019	R210 On 07-May-20			Bond Future	193.65	193.6508	193.6529	193.6508	0.00
08/10/2019	R212 On 07-November-19			Bond Future	162.34	162.3372	162.3363	162.3372	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
08/10/2019	R212 On 06-February-20			Bond Future	163.04	163.0458	163.0450	163.0458	0.00
08/10/2019	R212 On 07-May-20			Bond Future	166.08	166.0781	166.0772	166.0781	0.00
08/10/2019	R213 On 07-November-19			Bond Future	9.17	86.7066	9.1735	86.7066	23,319.00
08/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2672	3	2672	3	0.00
08/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2724	3	2724	3	0.00
08/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2776	3	2776	3	0.00
08/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	174	0	174	0	0.00
08/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	189	0	189	0	0.00
08/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	181	0	181	0	0.00
08/10/2019	R213 On 06-February-20			Bond Future	9.24	88.2632	9.2417	88.2632	0.00
08/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2022	2	2022	2	0.00
08/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	1989	2	1989	2	0.00
08/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1956	2	1956	2	0.00
08/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1816	2	1816	2	0.00
08/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1844	2	1844	2	0.00
08/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1788	2	1788	2	0.00
08/10/2019	R213 On 07-May-20			Bond Future	9.30	86.3317	9.3009	86.3317	0.00
08/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1690	2	1690	2	0.00
08/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1716	2	1716	2	0.00
08/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1743	2	1743	2	0.00
08/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3456	3	3456	3	0.00
08/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3527	3	3527	3	0.00
08/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3492	3	3492	3	0.00
08/10/2019	R214 On 07-November-19			Bond Future	9.84	72.1487	9.8441	72.1487	16,236.00
08/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1706	2	1706	2	0.00
08/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1750	2	1750	2	0.00
08/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1662	2	1662	2	0.00
08/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	624	1	624	1	0.00
08/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	603	0	603	0	0.00
08/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	581	0	581	0	0.00
08/10/2019	R214 On 06-February-20			Bond Future	9.91	73.4441	9.9137	73.4441	0.00
08/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1513	2	1513	2	0.00
08/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1573	2	1573	2	0.00
08/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1543	2	1543	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
08/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2851	3	2851	3	0.00
08/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2813	3	2813	3	0.00
08/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2889	3	2889	3	0.00
08/10/2019	R214 On 07-May-20			Bond Future	9.98	71.4941	9.9757	71.4941	0.00
08/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2354	3	2354	3	0.00
08/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2385	3	2385	3	0.00
08/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2324	3	2324	3	0.00
08/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3835	4	3835	4	0.00
08/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3797	4	3797	4	0.00
08/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3760	4	3760	4	0.00
08/10/2019	R248 On 07-November-19			Bond Future	9.92	91.2654	9.9197	91.2654	86,811.00
08/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	1830	2	1830	2	0.00
08/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1778	2	1778	2	0.00
08/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1726	2	1726	2	0.00
08/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	930	1	930	1	0.00
08/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	962	1	962	1	0.00
08/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	898	1	898	1	0.00
08/10/2019	R248 On 06-February-20			Bond Future	9.99	92.9040	9.9913	92.9040	100.00
08/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1568	2	1568	2	0.00
08/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1604	2	1604	2	0.00
08/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1534	2	1534	2	0.00
08/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3939	4	3939	4	0.00
08/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	4045	4	4045	4	0.00
08/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3991	4	3991	4	0.00
08/10/2019	R248 On 07-May-20			Bond Future	10.06	90.1695	10.0552	90.1695	0.00
08/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2628	3	2628	3	0.00
08/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2702	3	2702	3	0.00
08/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2665	3	2665	3	0.00
08/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	5006	5	5006	5	0.00
08/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	5056	5	5056	5	0.00
08/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4956	5	4956	5	0.00
08/10/2019	R248 On 06-August-20			Bond Future	10.12	91.8651	10.1162	91.8651	0.00
08/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2148	2	2148	2	20,640.00
08/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5552	6	5552	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
08/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5640	6	5640	6	0.00
08/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1603	2	1603	2	3,000.00
08/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5596	6	5596	6	0.00
08/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4993	5	4993	5	0.00
08/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4955	5	4955	5	0.00
08/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11686	11	11686	11	0.00
08/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5030	5	5030	5	0.00
08/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9805	9	9805	9	0.00