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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	2025 On 07-February-19			Bond Future	133.54	133.5441	133.5441	133.5441	0.00
12/02/2019	2025 On 02-May-19			Bond Future	135.73	135.6801	135.7308	135.6801	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2019	2025 On 01-August-19			Bond Future	136.88	136.7818	136.8843	136.7818	0.00
12/02/2019	2029 On 07-February-19			Bond Future	101.55	101.5491	101.5491	101.5491	0.00
12/02/2019	2029 On 02-May-19			Bond Future	102.21	102.1667	102.2054	102.1667	3,020.00
12/02/2019	2029 On 01-August-19			Bond Future	104.17	104.0936	104.1712	104.0936	0.00
12/02/2019	2030 On 07-February-19			Bond Future	9.15	92.4028	9.1500	92.4028	0.00
12/02/2019	2030 On 02-May-19			Bond Future	9.36	93.1144	9.3623	93.1144	47,446.00
12/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1682	2	1682	2	0.00
12/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5334	5	5334	5	0.00
12/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1750	2	1750	2	0.00
12/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	482	1	482	1	3,000.00
12/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1716	2	1716	2	3,000.00
12/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1480	1	1480	1	0.00
12/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1451	1	1451	1	0.00
12/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3444	3	3444	3	0.00
12/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	279	0	279	0	3,000.00
12/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1508	1	1508	1	0.00
12/02/2019	2030 On 01-August-19			Bond Future	9.43	90.8432	9.4262	90.8432	0.00
12/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	257	0	257	0	2,025.00
12/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4290	4	4290	4	0.00
12/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1589	2	1589	2	2,025.00
12/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4247	4	4247	4	0.00
12/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4205	4	4205	4	0.00
12/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1318	1	1318	1	0.00
12/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1351	1	1351	1	0.00
12/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7213	7	7213	7	0.00
12/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3310	3	3310	3	0.00
12/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1334	1	1334	1	0.00
12/02/2019	2032 On 07-February-19			Bond Future	9.37	94.6807	9.3700	94.6807	0.00
12/02/2019	2032 On 02-May-19			Bond Future	9.59	91.1711	9.5869	91.1711	43,453.00
12/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1905	2	1905	2	0.00
12/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1942	2	1942	2	0.00
12/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1980	2	1980	2	0.00
12/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1687	2	1687	2	0.00
12/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1748	2	1748	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
12/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1717	2	1717	2	0.00
12/02/2019	2032 On 01-August-19			Bond Future	9.65	92.8690	9.6486	92.8690	0.00
12/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4527	5	4527	5	0.00
12/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4481	5	4481	5	0.00
12/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4436	5	4436	5	0.00
12/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1543	2	1543	2	0.00
12/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1506	1	1506	1	0.00
12/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1525	2	1525	2	0.00
12/02/2019	2033 On 07-February-19			Bond Future	104.09	104.0888	104.0888	104.0888	0.00
12/02/2019	2033 On 02-May-19			Bond Future	104.77	104.7328	104.7725	104.7328	6,090.00
12/02/2019	2033 On 01-August-19			Bond Future	106.79	106.7079	106.7875	106.7079	0.00
12/02/2019	2037 On 07-February-19			Bond Future	9.62	90.7855	9.6200	90.7855	0.00
12/02/2019	2037 On 02-May-19			Bond Future	9.84	91.2604	9.8374	91.2604	57,955.00
12/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1851	2	1851	2	0.00
12/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1813	2	1813	2	0.00
12/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1889	2	1889	2	0.00
12/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2175	2	2175	2	0.00
12/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2136	2	2136	2	0.00
12/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2098	2	2098	2	0.00
12/02/2019	2037 On 01-August-19			Bond Future	9.90	88.7043	9.9027	88.7043	0.00
12/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4724	5	4724	5	0.00
12/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4822	5	4822	5	0.00
12/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4773	5	4773	5	0.00
12/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1866	2	1866	2	0.00
12/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1844	2	1844	2	0.00
12/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1889	2	1889	2	0.00
12/02/2019	2038 On 07-February-19			Bond Future	121.74	121.7382	121.7382	121.7382	0.00
12/02/2019	2038 On 02-May-19			Bond Future	123.62	123.5707	123.6176	123.5707	10,004.00
12/02/2019	2038 On 01-August-19			Bond Future	124.36	124.2619	124.3560	124.2619	0.00
12/02/2019	2040 On 07-February-19			Bond Future	9.70	94.1080	9.6950	94.1080	0.00
12/02/2019	2040 On 02-May-19			Bond Future	9.92	94.5604	9.9171	94.5604	25,708.00
12/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2090	2	2090	2	0.00
12/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3542	4	3542	4	1,150.00
12/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2048	2	2048	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
12/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1044	1	1044	1	1,150.00
12/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2007	2	2007	2	0.00
12/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2270	2	2270	2	0.00
12/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2311	2	2311	2	0.00
12/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3695	4	3695	4	0.00
12/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2230	2	2230	2	0.00
12/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1277	1	1277	1	0.00
12/02/2019	2040 On 01-August-19			Bond Future	9.98	91.8154	9.9823	91.8154	0.00
12/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5056	5	5056	5	0.00
12/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5108	5	5108	5	0.00
12/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5160	5	5160	5	0.00
12/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2040	2	2040	2	0.00
12/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2089	2	2089	2	0.00
12/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2064	2	2064	2	0.00
12/02/2019	2044 On 07-February-19			Bond Future	9.72	91.2806	9.7150	91.2806	0.00
12/02/2019	2044 On 02-May-19			Bond Future	9.94	91.6225	9.9397	91.6225	34,764.00
12/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2045	2	2045	2	0.00
12/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2087	2	2087	2	0.00
12/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2129	2	2129	2	0.00
12/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2334	2	2334	2	0.00
12/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2293	2	2293	2	0.00
12/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2376	2	2376	2	0.00
12/02/2019	2044 On 01-August-19			Bond Future	10.00	88.9479	10.0023	88.9479	0.00
12/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5211	5	5211	5	0.00
12/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5965	6	5965	6	0.00
12/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2746	3	2746	3	100.00
12/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5264	5	5264	5	0.00
12/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1168	1	1168	1	100.00
12/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5158	5	5158	5	0.00
12/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2146	2	2146	2	0.00
12/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6718	7	6718	7	0.00
12/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1804	2	1804	2	100.00
12/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2097	2	2097	2	0.00
12/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3928	4	3928	4	0.00

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12/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2121	2	2121	2	0.00
12/02/2019	2046 On 07-February-19			Bond Future	116.27	116.2698	116.2698	116.2698	0.00
12/02/2019	2046 On 02-May-19			Bond Future	116.57	116.5240	116.5687	116.5240	12,517.00
12/02/2019	2046 On 01-August-19			Bond Future	118.81	118.7217	118.8108	118.7217	0.00
12/02/2019	2050 On 07-February-19			Bond Future	120.43	120.4341	120.4341	120.4341	0.00
12/02/2019	2050 On 02-May-19			Bond Future	122.86	122.3026	122.8597	122.3026	10,644.00
12/02/2019	2050 On 01-August-19			Bond Future	123.40	122.7917	123.4048	122.7917	0.00
12/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	AL37 On 02-May-19			Index Future	626.51	626.1580	626.5080	626.1580	0.00
12/02/2019	AL37 On 01-August-19			Index Future	638.40	637.8110	638.4040	637.8110	0.00
12/02/2019	AL7T On 02-May-19			Index Future	722.38	722.8290	722.3810	722.8290	0.00
12/02/2019	AL7T On 01-August-19			Index Future	736.10	736.2820	736.0980	736.2820	0.00
12/02/2019	ALBI On 02-May-19			Index Future	653.18	654.0450	653.1810	654.0450	885.00
12/02/2019	ALBI On 01-August-19			Index Future	665.58	666.2180	665.5830	666.2180	0.00
12/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2019	ES33 On 07-February-19			Bond Future	10.80	79.1268	10.8000	79.1268	0.00
12/02/2019	ES33 On 02-May-19			Bond Future	11.05	75.9024	11.0497	75.9024	350.00
12/02/2019	ES33 On 01-August-19			Bond Future	11.16	77.3158	11.1554	77.3158	0.00
12/02/2019	ES42 On 07-February-19			Bond Future	11.05	81.4021	11.0450	81.4021	0.00
12/02/2019	ES42 On 02-May-19			Bond Future	11.31	77.6049	11.3102	77.6049	4,919.00
12/02/2019	ES42 On 01-August-19			Bond Future	11.41	79.0505	11.4143	79.0505	0.00
12/02/2019	GOVI On 02-May-19			GOVI	646.60	647.4840	646.6020	647.4840	441.00
12/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	12780	0	12780	0	0.00
12/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	12580	0	12580	0	0.00
12/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	12680	0	12680	0	0.00
12/02/2019	GOVI On 01-August-19			GOVI	658.88	659.5350	658.8790	659.5350	0.00
12/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	201890	21	201890	21	0.00
12/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	201990	21	201990	21	0.00
12/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	202090	21	202090	21	0.00
12/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

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12/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2019	IGOV On 02-May-19			Index Future	260.97	260.7580	260.9720	260.7580	737.00
12/02/2019	IGOV On 01-August-19			Index Future	265.99	265.6740	265.9900	265.6740	0.00
12/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
12/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
12/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
12/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
12/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
12/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8200	102.8200	102.8200	0.00
12/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
12/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.39	102.3800	102.3900	102.3800	0.00
12/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.37	99.3500	99.3700	99.3500	0.00
12/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.15	96.1300	96.1500	96.1300	0.00
12/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.30	95.2800	95.3000	95.2800	0.00
12/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.43	94.4000	94.4300	94.4000	0.00
12/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.54	94.4900	94.5400	94.4900	0.00
12/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.68	96.6300	96.6800	96.6300	51.00
12/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.77	96.7000	96.7700	96.7000	0.00
12/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.91	97.8300	97.9100	97.8300	0.00
12/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.79	101.6900	101.7900	101.6900	0.00
12/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.99	102.8900	102.9900	102.8900	0.00
12/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.30	96.2000	96.3000	96.2000	0.00
12/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.32	102.2200	102.3200	102.2200	0.00
12/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.77	97.6800	97.7700	97.6800	0.00
12/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.28	94.1700	94.2800	94.1700	0.00
12/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.26	91.1400	91.2600	91.1400	0.00
12/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.99	89.8600	89.9900	89.8600	0.00
12/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.16	92.0200	92.1600	92.0200	0.00
12/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.97	95.8300	95.9700	95.8300	0.00
12/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.54	94.3900	94.5400	94.3900	0.00
12/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.62	96.4700	96.6200	96.4700	0.00
12/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.10	101.9600	102.1000	101.9600	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
12/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.47	102.3200	102.4700	102.3200	0.00
12/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.96	95.8000	95.9600	95.8000	0.00
12/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.19	103.0200	103.1900	103.0200	0.00
12/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.73	96.5400	96.7300	96.5400	0.00
12/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/02/2019	R023 On 07-February-19			Bond Future	7.84	103.2196	7.8400	103.2196	0.00
12/02/2019	R023 On 02-May-19			Bond Future	7.97	100.6481	7.9677	100.6481	69,199.00
12/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1755	2	1755	2	0.00
12/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1728	2	1728	2	0.00
12/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1701	2	1701	2	0.00
12/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	188	0	188	0	0.00
12/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	193	0	193	0	0.00
12/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	184	0	184	0	0.00
12/02/2019	R023 On 01-August-19			Bond Future	7.98	102.5220	7.9847	102.5220	0.00
12/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3093	3	3093	3	0.00
12/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3142	3	3142	3	0.00
12/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3117	3	3117	3	0.00
12/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	265	0	265	0	0.00
12/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	260	0	260	0	0.00
12/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	270	0	270	0	0.00
12/02/2019	R035 On 07-February-19			Bond Future	9.55	98.5900	9.5450	98.5900	0.00
12/02/2019	R035 On 02-May-19			Bond Future	9.75	94.7429	9.7549	94.7429	77,348.00
12/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1949	2	1949	2	0.00
12/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1988	2	1988	2	0.00
12/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1911	2	1911	2	0.00
12/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2100	2	2100	2	0.00
12/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2026	2	2026	2	0.00
12/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2062	2	2062	2	0.00
12/02/2019	R035 On 01-August-19			Bond Future	9.82	96.5070	9.8161	96.5070	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
12/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4927	5	4927	5	0.00
12/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4878	5	4878	5	0.00
12/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4829	5	4829	5	0.00
12/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1865	2	1865	2	0.00
12/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1887	2	1887	2	0.00
12/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1843	2	1843	2	0.00
12/02/2019	R186 On 07-February-19			Bond Future	8.67	111.7759	8.6700	111.7759	0.00
12/02/2019	R186 On 02-May-19			Bond Future	8.84	113.0158	8.8435	113.0158	67,352.00
12/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2003	2	2003	2	0.00
12/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	870	1	870	1	3,250.00
12/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6859	7	6859	7	0.00
12/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1966	2	1966	2	0.00
12/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5254	5	5254	5	0.00
12/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1929	2	1929	2	0.00
12/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3106	3	3106	3	200.00
12/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6300	6	6300	6	0.00
12/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2887	3	2887	3	3,250.00
12/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1555	2	1555	2	0.00
12/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1893	2	1893	2	7,000.00
12/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6605	7	6605	7	0.00
12/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1252	1	1252	1	7,500.00
12/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2077	2	2077	2	0.00
12/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	987	1	987	1	200.00
12/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2675	3	2675	3	90.00
12/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	804	1	804	1	90.00
12/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	573	1	573	1	7,000.00
12/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	993	1	993	1	0.00
12/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2582	3	2582	3	0.00
12/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2106	2	2106	2	0.00
12/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	509	1	509	1	0.00
12/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1821	2	1821	2	0.00
12/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	892	1	892	1	3,250.00
12/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1229	1	1229	1	4,250.00
12/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1504	1	1504	1	0.00

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12/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	640	1	640	1	0.00
12/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	174	0	174	0	7,000.00
12/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	72	0	72	0	3,250.00
12/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	952	1	952	1	0.00
12/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	60	0	60	0	200.00
12/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	570	1	570	1	0.00
12/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1996	2	1996	2	0.00
12/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	972	1	972	1	0.00
12/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	88	0	88	0	90.00
12/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	932	1	932	1	0.00
12/02/2019	R186 On 01-August-19			Bond Future	8.90	109.8210	8.8987	109.8210	0.00
12/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	706	1	706	1	6,000.00
12/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2560	3	2560	3	6,000.00
12/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4367	4	4367	4	0.00
12/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4452	4	4452	4	0.00
12/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6780	7	6780	7	0.00
12/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4410	4	4410	4	0.00
12/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	938	1	938	1	0.00
12/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	927	1	927	1	0.00
12/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	401	0	401	0	6,000.00
12/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	950	1	950	1	0.00
12/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1715	2	1715	2	0.00
12/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4137	4	4137	4	0.00
12/02/2019	R197 On 07-February-19			Bond Future	300.08	300.0825	300.0825	300.0825	0.00
12/02/2019	R197 On 02-May-19			Bond Future	305.03	304.9201	305.0328	304.9201	2,350.00
12/02/2019	R197 On 01-August-19			Bond Future	303.34	303.1164	303.3433	303.1164	0.00
12/02/2019	R202 On 07-February-19			Bond Future	234.39	234.3914	234.3914	234.3914	0.00
12/02/2019	R202 On 02-May-19			Bond Future	238.50	238.4118	238.5021	238.4118	8,786.00
12/02/2019	R202 On 01-August-19			Bond Future	239.08	238.8956	239.0756	238.8956	0.00
12/02/2019	R207 On 07-February-19			Bond Future	6.53	101.1879	6.5300	101.1879	0.00
12/02/2019	R207 On 02-May-19			Bond Future	6.41	102.7350	6.4134	102.7350	6,924.00
12/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	797	1	797	1	0.00
12/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	810	1	810	1	0.00
12/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	803	1	803	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
12/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R207 On 01-August-19			Bond Future	5.63	101.0066	5.6347	101.0066	0.00
12/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	737	1	737	1	0.00
12/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	741	1	741	1	0.00
12/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	745	1	745	1	0.00
12/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/02/2019	R208 On 07-February-19			Bond Future	7.07	101.8698	7.0700	101.8698	0.00
12/02/2019	R208 On 02-May-19			Bond Future	7.12	99.9569	7.1239	99.9569	13,834.00
12/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1559	2	1559	2	0.00
12/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1576	2	1576	2	0.00
12/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1592	2	1592	2	0.00
12/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	14	0	14	0	0.00
12/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	15	0	15	0	0.00
12/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	14	0	14	0	0.00
12/02/2019	R208 On 01-August-19			Bond Future	7.03	101.8183	7.0299	101.8183	0.00
12/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1768	2	1768	2	0.00
12/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1754	2	1754	2	0.00
12/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1741	2	1741	2	0.00
12/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	46	0	46	0	0.00
12/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	44	0	44	0	0.00
12/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	45	0	45	0	0.00
12/02/2019	R209 On 07-February-19			Bond Future	9.50	75.0713	9.5000	75.0713	0.00
12/02/2019	R209 On 02-May-19			Bond Future	9.70	72.3282	9.7047	72.3282	102,737.00
12/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1674	2	1674	2	0.00
12/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2657	3	2657	3	760.00
12/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	761	1	761	1	760.00
12/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1641	2	1641	2	0.00
12/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5252	5	5252	5	0.00
12/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6299	6	6299	6	0.00
12/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1707	2	1707	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
12/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1801	2	1801	2	0.00
12/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1099	1	1099	1	0.00
12/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	219	0	219	0	760.00
12/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	377	0	377	0	11,560.00
12/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3106	3	3106	3	0.00
12/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1769	2	1769	2	0.00
12/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1738	2	1738	2	0.00
12/02/2019	R209 On 01-August-19			Bond Future	9.76	73.6752	9.7593	73.6752	0.00
12/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4089	4	4089	4	0.00
12/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4172	4	4172	4	0.00
12/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4130	4	4130	4	0.00
12/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1636	2	1636	2	0.00
12/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1655	2	1655	2	0.00
12/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1617	2	1617	2	0.00
12/02/2019	R210 On 07-February-19			Bond Future	187.89	187.8887	187.8887	187.8887	0.00
12/02/2019	R210 On 02-May-19			Bond Future	188.54	188.4653	188.5368	188.4653	2,448.00
12/02/2019	R210 On 01-August-19			Bond Future	192.16	192.0199	192.1631	192.0199	0.00
12/02/2019	R212 On 07-February-19			Bond Future	156.20	156.2004	156.2004	156.2004	0.00
12/02/2019	R212 On 02-May-19			Bond Future	158.80	158.7853	158.7991	158.7853	4,973.00
12/02/2019	R212 On 01-August-19			Bond Future	159.63	159.5597	159.6332	159.5597	0.00
12/02/2019	R213 On 07-February-19			Bond Future	9.27	86.9182	9.2700	86.9182	0.00
12/02/2019	R213 On 02-May-19			Bond Future	9.48	84.0393	9.4772	84.0393	27,886.00
12/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1680	2	1680	2	0.00
12/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1647	2	1647	2	0.00
12/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1615	2	1615	2	0.00
12/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1568	2	1568	2	0.00
12/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1597	2	1597	2	0.00
12/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1539	1	1539	1	0.00
12/02/2019	R213 On 01-August-19			Bond Future	9.53	85.6041	9.5345	85.6041	0.00
12/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4104	4	4104	4	0.00
12/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4145	4	4145	4	0.00
12/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4187	4	4187	4	0.00
12/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1421	1	1421	1	0.00
12/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1454	1	1454	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
12/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1437	1	1437	1	0.00
12/02/2019	R214 On 07-February-19			Bond Future	9.68	74.2283	9.6750	74.2283	0.00
12/02/2019	R214 On 02-May-19			Bond Future	9.89	71.2573	9.8940	71.2573	24,306.00
12/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1730	2	1730	2	0.00
12/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1663	2	1663	2	0.00
12/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1696	2	1696	2	0.00
12/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1925	2	1925	2	0.00
12/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1891	2	1891	2	0.00
12/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1958	2	1958	2	0.00
12/02/2019	R214 On 01-August-19			Bond Future	9.95	72.5841	9.9492	72.5841	0.00
12/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4215	4	4215	4	0.00
12/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4258	4	4258	4	0.00
12/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4172	4	4172	4	0.00
12/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1779	2	1779	2	0.00
12/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1759	2	1759	2	0.00
12/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1739	2	1739	2	0.00
12/02/2019	R248 On 07-February-19			Bond Future	9.69	94.9003	9.6900	94.9003	0.00
12/02/2019	R248 On 02-May-19			Bond Future	9.90	90.8773	9.9041	90.8773	109,119.00
12/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2247	2	2247	2	0.00
12/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2203	2	2203	2	0.00
12/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2292	2	2292	2	0.00
12/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2324	2	2324	2	0.00
12/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2241	2	2241	2	0.00
12/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2283	2	2283	2	0.00
12/02/2019	R248 On 01-August-19			Bond Future	9.96	92.5695	9.9595	92.5695	0.00
12/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5419	6	5419	6	0.00
12/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5364	5	5364	5	0.00
12/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5310	5	5310	5	0.00
12/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2158	2	2158	2	0.00
12/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2183	2	2183	2	0.00
12/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2133	2	2133	2	0.00