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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	2025 On 02-May-19			Bond Future	134.31	134.3376	134.3145	134.3376	691.00
01/03/2019	2025 On 01-August-19			Bond Future	135.43	135.4533	135.4293	135.4533	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
01/03/2019	2025 On 07-November-19			Bond Future	138.32	138.3451	138.3204	138.3451	0.00
01/03/2019	2029 On 02-May-19			Bond Future	100.75	100.8166	100.7537	100.8166	3,020.00
01/03/2019	2029 On 01-August-19			Bond Future	102.68	102.7473	102.6831	102.7473	0.00
01/03/2019	2029 On 07-November-19			Bond Future	103.77	103.8331	103.7673	103.8331	0.00
01/03/2019	2030 On 02-May-19			Bond Future	9.33	93.5317	9.3330	93.5317	45,698.00
01/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1557	2	1557	2	0.00
01/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5391	6	5391	6	0.00
01/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1628	2	1628	2	0.00
01/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	363	0	363	0	3,000.00
01/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1593	2	1593	2	3,000.00
01/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	1172	1	1172	1	0.00
01/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	1146	1	1146	1	0.00
01/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	3141	3	3141	3	0.00
01/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	151	0	151	0	3,000.00
01/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	1200	1	1200	1	0.00
01/03/2019	2030 On 01-August-19			Bond Future	9.40	91.2952	9.3970	91.2952	0.00
01/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	229	0	229	0	2,025.00
01/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4306	5	4306	5	0.00
01/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1547	2	1547	2	2,025.00
01/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4262	5	4262	5	0.00
01/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4219	4	4219	4	0.00
01/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	1155	1	1155	1	0.00
01/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	1186	1	1186	1	0.00
01/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	7005	7	7005	7	0.00
01/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	3088	3	3088	3	0.00
01/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	1170	1	1170	1	0.00
01/03/2019	2030 On 07-November-19			Bond Future	9.45	93.2222	9.4517	93.2222	0.00
01/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3035	3	3035	3	0.00
01/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3068	3	3068	3	0.00
01/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3002	3	3002	3	0.00
01/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2892	3	2892	3	0.00
01/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2864	3	2864	3	0.00
01/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2837	3	2837	3	0.00
01/03/2019	2032 On 02-May-19			Bond Future	9.56	91.5533	9.5623	91.5533	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1684	2	1684	2	0.00
01/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1760	2	1760	2	0.00
01/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1721	2	1721	2	0.00
01/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1359	1	1359	1	0.00
01/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	1299	1	1299	1	0.00
01/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1329	1	1329	1	0.00
01/03/2019	2032 On 01-August-19			Bond Future	9.62	93.2846	9.6243	93.2846	0.00
01/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4541	5	4541	5	0.00
01/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4495	5	4495	5	0.00
01/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4449	5	4449	5	0.00
01/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1394	1	1394	1	0.00
01/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1358	1	1358	1	0.00
01/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1376	1	1376	1	0.00
01/03/2019	2032 On 07-November-19			Bond Future	9.68	91.0900	9.6847	91.0900	0.00
01/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3382	4	3382	4	0.00
01/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3347	4	3347	4	0.00
01/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3312	4	3312	4	0.00
01/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	3180	3	3180	3	0.00
01/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	3211	3	3211	3	0.00
01/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	3149	3	3149	3	0.00
01/03/2019	2033 On 02-May-19			Bond Future	102.92	102.9373	102.9196	102.9373	6,090.00
01/03/2019	2033 On 01-August-19			Bond Future	104.89	104.9085	104.8904	104.9085	0.00
01/03/2019	2033 On 07-November-19			Bond Future	105.95	105.9643	105.9455	105.9643	0.00
01/03/2019	2037 On 02-May-19			Bond Future	9.82	91.5622	9.8233	91.5622	54,434.00
01/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1617	2	1617	2	0.00
01/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1656	2	1656	2	0.00
01/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1579	2	1579	2	0.00
01/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1833	2	1833	2	0.00
01/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1795	2	1795	2	0.00
01/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1757	2	1757	2	0.00
01/03/2019	2037 On 01-August-19			Bond Future	9.89	89.0382	9.8892	89.0382	0.00
01/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4672	5	4672	5	0.00
01/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4772	5	4772	5	0.00
01/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4722	5	4722	5	0.00

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01/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1714	2	1714	2	0.00
01/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1693	2	1693	2	0.00
01/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1736	2	1736	2	0.00
01/03/2019	2037 On 07-November-19			Bond Future	9.95	90.9176	9.9479	90.9176	0.00
01/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3723	4	3723	4	0.00
01/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3801	4	3801	4	0.00
01/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3762	4	3762	4	0.00
01/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3672	4	3672	4	0.00
01/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3637	3	3637	3	0.00
01/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3707	4	3707	4	0.00
01/03/2019	2038 On 02-May-19			Bond Future	122.60	122.4366	122.5983	122.4366	10,812.00
01/03/2019	2038 On 01-August-19			Bond Future	123.31	123.1423	123.3066	123.1423	0.00
01/03/2019	2038 On 07-November-19			Bond Future	125.94	125.7713	125.9389	125.7713	0.00
01/03/2019	2040 On 02-May-19			Bond Future	9.90	94.8828	9.8980	94.8828	25,025.00
01/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1858	2	1858	2	0.00
01/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3367	4	3367	4	1,150.00
01/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1816	2	1816	2	0.00
01/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	822	1	822	1	1,150.00
01/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1774	2	1774	2	0.00
01/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1881	2	1881	2	0.00
01/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1921	2	1921	2	0.00
01/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1841	2	1841	2	0.00
01/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	945	1	945	1	0.00
01/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3316	3	3316	3	0.00
01/03/2019	2040 On 01-August-19			Bond Future	9.96	92.1713	9.9635	92.1713	0.00
01/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5024	5	5024	5	0.00
01/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5077	5	5077	5	0.00
01/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5130	5	5130	5	0.00
01/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1858	2	1858	2	0.00
01/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1905	2	1905	2	0.00
01/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1882	2	1882	2	0.00
01/03/2019	2040 On 07-November-19			Bond Future	10.02	94.1169	10.0221	94.1169	0.00
01/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3964	4	3964	4	0.00
01/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4006	4	4006	4	0.00

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01/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4048	4	4048	4	0.00
01/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3826	4	3826	4	0.00
01/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3901	4	3901	4	0.00
01/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3863	4	3863	4	0.00
01/03/2019	2044 On 02-May-19			Bond Future	9.91	92.0300	9.9109	92.0300	36,424.00
01/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1842	2	1842	2	0.00
01/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1885	2	1885	2	0.00
01/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1928	2	1928	2	0.00
01/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1892	2	1892	2	0.00
01/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1852	2	1852	2	0.00
01/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1933	2	1933	2	0.00
01/03/2019	2044 On 01-August-19			Bond Future	9.97	89.3897	9.9735	89.3897	0.00
01/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5229	6	5229	6	0.00
01/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5998	6	5998	6	0.00
01/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2714	3	2714	3	100.00
01/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5283	6	5283	6	0.00
01/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1120	1	1120	1	100.00
01/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5176	5	5176	5	0.00
01/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1926	2	1926	2	0.00
01/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6433	6	6433	6	0.00
01/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1600	2	1600	2	100.00
01/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1879	2	1879	2	0.00
01/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3659	3	3659	3	0.00
01/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1902	2	1902	2	0.00
01/03/2019	2044 On 07-November-19			Bond Future	10.03	91.2765	10.0295	91.2765	0.00
01/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4156	4	4156	4	0.00
01/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4199	4	4199	4	0.00
01/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4113	4	4113	4	0.00
01/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3945	4	3945	4	0.00
01/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3907	4	3907	4	0.00
01/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3869	4	3869	4	0.00
01/03/2019	2046 On 02-May-19			Bond Future	115.29	115.3073	115.2874	115.3073	12,523.00
01/03/2019	2046 On 01-August-19			Bond Future	117.50	117.5156	117.4952	117.5156	0.00
01/03/2019	2046 On 07-November-19			Bond Future	118.26	118.2839	118.2628	118.2839	0.00

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01/03/2019	2050 On 02-May-19			Bond Future	120.77	120.9193	120.7741	120.9193	10,684.00
01/03/2019	2050 On 01-August-19			Bond Future	121.27	121.4171	121.2688	121.4171	0.00
01/03/2019	2050 On 07-November-19			Bond Future	123.86	124.0093	123.8576	124.0093	0.00
01/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	AL37 On 02-May-19			Index Future	628.51	629.5660	628.5080	629.5660	0.00
01/03/2019	AL37 On 01-August-19			Index Future	640.39	641.4700	640.3900	641.4700	0.00
01/03/2019	AL37 On 07-November-19			Index Future	653.90	655.0020	653.8970	655.0020	0.00
01/03/2019	AL7T On 02-May-19			Index Future	724.06	726.3580	724.0600	726.3580	0.00
01/03/2019	AL7T On 01-August-19			Index Future	737.75	740.0920	737.7490	740.0920	0.00
01/03/2019	AL7T On 07-November-19			Index Future	753.31	755.7040	753.3100	755.7040	0.00
01/03/2019	ALBI On 02-May-19			Index Future	654.55	656.8150	654.5510	656.8150	903.00
01/03/2019	ALBI On 01-August-19			Index Future	666.93	669.2340	666.9260	669.2340	0.00
01/03/2019	ALBI On 07-November-19			Index Future	680.99	683.3510	680.9930	683.3510	0.00
01/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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01/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2019	ES33 On 02-May-19			Bond Future	11.02	76.2277	11.0247	76.2277	350.00
01/03/2019	ES33 On 01-August-19			Bond Future	11.13	77.6689	11.1308	77.6689	0.00
01/03/2019	ES33 On 07-November-19			Bond Future	11.24	75.5112	11.2425	75.5112	0.00
01/03/2019	ES42 On 02-May-19			Bond Future	11.28	77.9264	11.2767	77.9264	4,919.00
01/03/2019	ES42 On 01-August-19			Bond Future	11.38	79.4003	11.3807	79.4003	0.00
01/03/2019	ES42 On 07-November-19			Bond Future	11.49	76.8094	11.4904	76.8094	0.00
01/03/2019	GOVI On 02-May-19			GOVI	647.94	650.2420	647.9360	650.2420	445.00
01/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	560	2	560	2	0.00
01/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	660	2	660	2	0.00
01/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	760	2	760	2	0.00
01/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 01-August-19			GOVI	660.19	662.5370	660.1860	662.5370	0.00
01/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	214960	24	214960	24	0.00
01/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	215060	24	215060	24	0.00
01/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	215160	24	215160	24	0.00
01/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2019	GOVI On 07-November-19			GOVI	674.11	676.5130	674.1110	676.5130	0.00
01/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	12110	4	12110	4	0.00
01/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	12010	4	12010	4	0.00
01/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	11910	4	11910	4	0.00
01/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
01/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
01/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2019	IGOV On 02-May-19			Index Future	258.21	258.3180	258.2140	258.3180	735.00
01/03/2019	IGOV On 01-August-19			Index Future	263.16	263.2650	263.1580	263.2650	0.00
01/03/2019	IGOV On 07-November-19			Index Future	268.78	268.8840	268.7750	268.8840	0.00
01/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
01/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
01/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
01/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
01/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
01/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
01/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
01/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
01/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.32	102.3100	102.3200	102.3100	0.00
01/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.2700	99.2800	99.2700	0.00
01/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.04	96.0200	96.0400	96.0200	0.00
01/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.17	95.1500	95.1700	95.1500	0.00
01/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.27	94.2300	94.2700	94.2300	0.00
01/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.34	94.2900	94.3400	94.2900	0.00
01/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.46	96.4000	96.4600	96.4000	51.00
01/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.53	96.4500	96.5300	96.4500	0.00
01/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.66	97.5600	97.6600	97.5600	0.00
01/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.54	101.4300	101.5400	101.4300	0.00
01/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.75	102.6200	102.7500	102.6200	0.00
01/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.05	95.9000	96.0500	95.9000	0.00
01/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.07	101.9100	102.0700	101.9100	0.00
01/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.50	97.3300	97.5000	97.3300	0.00
01/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.87	93.6200	93.8700	93.6200	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
01/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.83	90.5700	90.8300	90.5700	0.00
01/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.54	89.2700	89.5400	89.2700	0.00
01/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.69	91.4200	91.6900	91.4200	0.00
01/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.50	95.2300	95.5000	95.2300	0.00
01/03/2019	IS10 On 15-March-27			Interest Rate Swap	94.06	93.7700	94.0600	93.7700	0.00
01/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.15	95.8700	96.1500	95.8700	0.00
01/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.65	101.3700	101.6500	101.3700	0.00
01/03/2019	IS10 On 20-December-27			Interest Rate Swap	102.02	101.7400	102.0200	101.7400	0.00
01/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.49	95.2000	95.4900	95.2000	0.00
01/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.73	102.4500	102.7300	102.4500	0.00
01/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.25	95.9600	96.2500	95.9600	0.00
01/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
01/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
01/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
01/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/03/2019	R023 On 02-May-19			Bond Future	7.87	101.2092	7.8656	101.2092	66,540.00
01/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1987	2	1987	2	0.00
01/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1958	2	1958	2	0.00
01/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1929	2	1929	2	0.00
01/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	88	0	88	0	0.00
01/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	91	0	91	0	0.00
01/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	86	0	86	0	0.00
01/03/2019	R023 On 01-August-19			Bond Future	7.88	103.1228	7.8773	103.1228	0.00
01/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3339	3	3339	3	0.00
01/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3390	4	3390	4	0.00
01/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3365	4	3365	4	0.00
01/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	185	0	185	0	0.00
01/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	181	0	181	0	0.00
01/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	189	0	189	0	0.00
01/03/2019	R023 On 07-November-19			Bond Future	7.88	101.3631	7.8754	101.3631	0.00
01/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1313	1	1313	1	0.00
01/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1331	1	1331	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
01/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1349	1	1349	1	0.00
01/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	994	1	994	1	0.00
01/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	1005	1	1005	1	0.00
01/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	1015	1	1015	1	0.00
01/03/2019	R035 On 02-May-19			Bond Future	9.74	95.0868	9.7405	95.0868	78,252.00
01/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1720	2	1720	2	0.00
01/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1759	2	1759	2	0.00
01/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1680	2	1680	2	0.00
01/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1760	2	1760	2	0.00
01/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1687	2	1687	2	0.00
01/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1723	2	1723	2	0.00
01/03/2019	R035 On 01-August-19			Bond Future	9.80	96.8847	9.8023	96.8847	0.00
01/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4779	5	4779	5	0.00
01/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4729	5	4729	5	0.00
01/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4680	5	4680	5	0.00
01/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1613	1	1613	1	0.00
01/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1635	2	1635	2	0.00
01/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1592	1	1592	1	0.00
01/03/2019	R035 On 07-November-19			Bond Future	9.87	94.4222	9.8657	94.4222	0.00
01/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3647	4	3647	4	0.00
01/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3686	4	3686	4	0.00
01/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3725	4	3725	4	0.00
01/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3615	3	3615	3	0.00
01/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3546	3	3546	3	0.00
01/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3580	3	3580	3	0.00
01/03/2019	R186 On 02-May-19			Bond Future	8.78	113.6475	8.7790	113.6475	88,995.00
01/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2067	2	2067	2	0.00
01/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	831	1	831	1	3,250.00
01/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2026	2	2026	2	0.00
01/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7191	7	7191	7	0.00
01/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5528	6	5528	6	0.00
01/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1986	2	1986	2	0.00
01/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3264	4	3264	4	200.00
01/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6617	7	6617	7	0.00

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01/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3029	3	3029	3	3,250.00
01/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1576	2	1576	2	0.00
01/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2799	3	2799	3	90.00
01/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	760	1	760	1	90.00
01/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	518	1	518	1	7,000.00
01/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1947	2	1947	2	7,000.00
01/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6930	7	6930	7	0.00
01/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1244	1	1244	1	7,500.00
01/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2149	2	2149	2	0.00
01/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	957	1	957	1	200.00
01/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	293	0	293	0	0.00
01/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1417	1	1417	1	0.00
01/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	590	1	590	1	3,250.00
01/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	876	1	876	1	4,250.00
01/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	1123	1	1123	1	0.00
01/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	674	1	674	1	7,500.00
01/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	2154	2	2154	2	0.00
01/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1689	2	1689	2	0.00
01/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	390	0	390	0	0.00
01/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	75	0	75	0	7,000.00
01/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	24	0	24	0	3,250.00
01/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	19	0	19	0	200.00
01/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	639	1	639	1	0.00
01/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	338	0	338	0	0.00
01/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1583	1	1583	1	0.00
01/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	31	0	31	0	90.00
01/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	656	1	656	1	0.00
01/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	622	1	622	1	0.00
01/03/2019	R186 On 01-August-19			Bond Future	8.83	110.4965	8.8328	110.4965	0.00
01/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	700	1	700	1	6,000.00
01/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2648	3	2648	3	6,000.00
01/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4533	5	4533	5	0.00
01/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4620	5	4620	5	0.00
01/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7036	7	7036	7	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
01/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4577	5	4577	5	0.00
01/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	734	1	734	1	0.00
01/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	724	1	724	1	0.00
01/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	286	0	286	0	6,000.00
01/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	745	1	745	1	0.00
01/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1432	1	1432	1	0.00
01/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3760	4	3760	4	0.00
01/03/2019	R186 On 07-November-19			Bond Future	8.88	112.8285	8.8794	112.8285	0.00
01/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2686	3	2686	3	0.00
01/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2717	3	2717	3	0.00
01/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2749	3	2749	3	0.00
01/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2332	2	2332	2	0.00
01/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2309	2	2309	2	0.00
01/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2355	2	2355	2	0.00
01/03/2019	R197 On 02-May-19			Bond Future	303.35	303.6566	303.3492	303.6566	2,350.00
01/03/2019	R197 On 01-August-19			Bond Future	301.60	301.9160	301.6020	301.9160	0.00
01/03/2019	R197 On 07-November-19			Bond Future	308.04	308.3620	308.0408	308.3620	0.00
01/03/2019	R202 On 02-May-19			Bond Future	234.73	234.7670	234.7271	234.7670	8,666.00
01/03/2019	R202 On 01-August-19			Bond Future	235.21	235.2496	235.2086	235.2496	0.00
01/03/2019	R202 On 07-November-19			Bond Future	240.23	240.2718	240.2295	240.2718	0.00
01/03/2019	R207 On 02-May-19			Bond Future	6.36	102.8605	6.3620	102.8605	6,025.00
01/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	831	1	831	1	0.00
01/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	845	1	845	1	0.00
01/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	838	1	838	1	0.00
01/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
01/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
01/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
01/03/2019	R207 On 01-August-19			Bond Future	5.57	101.1639	5.5747	101.1639	0.00
01/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	763	1	763	1	0.00
01/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	767	1	767	1	0.00
01/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	772	1	772	1	0.00
01/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
01/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
01/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2019	R207 On 07-November-19			Bond Future	2.03	103.2988	2.0335	103.2988	0.00
01/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	38	0	38	0	0.00
01/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	39	0	39	0	0.00
01/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	37	0	37	0	0.00
01/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	32	0	32	0	0.00
01/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	31	0	31	0	0.00
01/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	30	0	30	0	0.00
01/03/2019	R208 On 02-May-19			Bond Future	7.05	100.2424	7.0459	100.2424	14,463.00
01/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1684	2	1684	2	0.00
01/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1718	2	1718	2	0.00
01/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1701	2	1701	2	0.00
01/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	4	0	4	0	0.00
01/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	4	0	4	0	0.00
01/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	4	0	4	0	0.00
01/03/2019	R208 On 01-August-19			Bond Future	6.95	102.1380	6.9450	102.1380	0.00
01/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1879	2	1879	2	0.00
01/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1865	2	1865	2	0.00
01/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1851	2	1851	2	0.00
01/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	26	0	26	0	0.00
01/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	25	0	25	0	0.00
01/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	26	0	26	0	0.00
01/03/2019	R208 On 07-November-19			Bond Future	6.74	100.8869	6.7399	100.8869	0.00
01/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	449	1	449	1	0.00
01/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	441	0	441	0	0.00
01/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	433	0	433	0	0.00
01/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	324	0	324	0	0.00
01/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	328	0	328	0	0.00
01/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	319	0	319	0	0.00
01/03/2019	R209 On 02-May-19			Bond Future	9.69	72.6070	9.6920	72.6070	102,067.00
01/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1472	2	1472	2	0.00
01/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5186	5	5186	5	0.00
01/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6279	7	6279	7	0.00
01/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1506	2	1506	2	0.00
01/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2484	3	2484	3	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1439	2	1439	2	0.00
01/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	581	1	581	1	760.00
01/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1517	1	1517	1	0.00
01/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2844	3	2844	3	0.00
01/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	228	0	228	0	11,560.00
01/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	116	0	116	0	760.00
01/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	844	1	844	1	0.00
01/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1485	1	1485	1	0.00
01/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1454	1	1454	1	0.00
01/03/2019	R209 On 01-August-19			Bond Future	9.75	73.9801	9.7472	73.9801	0.00
01/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4033	4	4033	4	0.00
01/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1226	1	1226	1	7,560.00
01/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4117	4	4117	4	0.00
01/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5400	6	5400	6	0.00
01/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2666	3	2666	3	7,560.00
01/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4075	4	4075	4	0.00
01/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	1044	1	1044	1	7,560.00
01/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	4173	4	4173	4	0.00
01/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	2329	2	2329	2	0.00
01/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1503	1	1503	1	0.00
01/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1521	1	1521	1	0.00
01/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1485	1	1485	1	0.00
01/03/2019	R209 On 07-November-19			Bond Future	9.80	72.3873	9.8008	72.3873	0.00
01/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3133	3	3133	3	0.00
01/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3200	3	3200	3	0.00
01/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3167	3	3167	3	0.00
01/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	3108	3	3108	3	0.00
01/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	3079	3	3079	3	0.00
01/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3138	3	3138	3	0.00
01/03/2019	R210 On 02-May-19			Bond Future	186.20	186.5297	186.1994	186.5297	2,448.00
01/03/2019	R210 On 01-August-19			Bond Future	189.77	190.1021	189.7650	190.1021	0.00
01/03/2019	R210 On 07-November-19			Bond Future	191.18	191.5222	191.1776	191.5222	0.00
01/03/2019	R212 On 02-May-19			Bond Future	157.77	157.8417	157.7701	157.8417	4,973.00
01/03/2019	R212 On 01-August-19			Bond Future	158.57	158.6444	158.5710	158.6444	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
01/03/2019	R212 On 07-November-19			Bond Future	161.96	162.0314	161.9562	162.0314	0.00
01/03/2019	R213 On 02-May-19			Bond Future	9.44	84.4455	9.4430	84.4455	27,738.00
01/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1570	2	1570	2	0.00
01/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1536	2	1536	2	0.00
01/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1502	2	1502	2	0.00
01/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	1245	1	1245	1	0.00
01/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	1273	1	1273	1	0.00
01/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	1218	1	1218	1	0.00
01/03/2019	R213 On 01-August-19			Bond Future	9.50	86.0422	9.5004	86.0422	0.00
01/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4128	4	4128	4	0.00
01/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4170	4	4170	4	0.00
01/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4213	4	4213	4	0.00
01/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	1240	1	1240	1	0.00
01/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	1271	1	1271	1	0.00
01/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	1255	1	1255	1	0.00
01/03/2019	R213 On 07-November-19			Bond Future	9.56	84.3030	9.5589	84.3030	0.00
01/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2975	3	2975	3	0.00
01/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3008	3	3008	3	0.00
01/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3041	3	3041	3	0.00
01/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2795	3	2795	3	0.00
01/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2849	3	2849	3	0.00
01/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2822	3	2822	3	0.00
01/03/2019	R214 On 02-May-19			Bond Future	9.87	71.5125	9.8708	71.5125	21,863.00
01/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1550	2	1550	2	0.00
01/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1481	2	1481	2	0.00
01/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1516	2	1516	2	0.00
01/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1589	1	1589	1	0.00
01/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1556	1	1556	1	0.00
01/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1622	1	1622	1	0.00
01/03/2019	R214 On 01-August-19			Bond Future	9.93	72.8646	9.9263	72.8646	0.00
01/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4207	4	4207	4	0.00
01/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4250	4	4250	4	0.00
01/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4163	4	4163	4	0.00
01/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1618	2	1618	2	0.00

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01/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1599	2	1599	2	0.00
01/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1580	1	1580	1	0.00
01/03/2019	R214 On 07-November-19			Bond Future	9.98	71.1013	9.9830	71.1013	0.00
01/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3466	4	3466	4	0.00
01/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3431	4	3431	4	0.00
01/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3502	4	3502	4	0.00
01/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3319	3	3319	3	0.00
01/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3289	3	3289	3	0.00
01/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3259	3	3259	3	0.00
01/03/2019	R248 On 02-May-19			Bond Future	9.88	91.2485	9.8809	91.2485	106,112.00
01/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2018	2	2018	2	0.00
01/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1972	2	1972	2	0.00
01/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2064	2	2064	2	0.00
01/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1894	2	1894	2	0.00
01/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1814	2	1814	2	0.00
01/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1853	2	1853	2	0.00
01/03/2019	R248 On 01-August-19			Bond Future	9.94	92.9737	9.9365	92.9737	100.00
01/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5403	6	5403	6	0.00
01/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5348	6	5348	6	0.00
01/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5292	6	5292	6	0.00
01/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1946	2	1946	2	0.00
01/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1970	2	1970	2	0.00
01/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1922	2	1922	2	0.00
01/03/2019	R248 On 07-November-19			Bond Future	9.99	90.4922	9.9933	90.4922	0.00
01/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4381	5	4381	5	0.00
01/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4335	5	4335	5	0.00
01/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4290	5	4290	5	0.00
01/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	4111	4	4111	4	0.00
01/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	4150	4	4150	4	0.00
01/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	4073	4	4073	4	0.00