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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
11/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	2025 On 02-May-19			Bond Future	134.20	134.1132	134.2001	134.1132	691.00
11/03/2019	2025 On 01-August-19			Bond Future	135.30	135.2163	135.3045	135.2163	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
11/03/2019	2025 On 07-November-19			Bond Future	138.19	138.0967	138.1866	138.0967	0.00
11/03/2019	2029 On 02-May-19			Bond Future	100.61	100.6303	100.6130	100.6303	3,020.00
11/03/2019	2029 On 01-August-19			Bond Future	102.53	102.5512	102.5333	102.5512	0.00
11/03/2019	2029 On 07-November-19			Bond Future	103.61	103.6282	103.6097	103.6282	0.00
11/03/2019	2030 On 02-May-19			Bond Future	9.21	93.9252	9.2094	93.9252	45,502.00
11/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1925	2	1925	2	0.00
11/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	6087	6	6087	6	0.00
11/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	2008	2	2008	2	0.00
11/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	473	0	473	0	3,000.00
11/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1966	2	1966	2	3,000.00
11/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	765	1	765	1	0.00
11/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	744	1	744	1	0.00
11/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2469	3	2469	3	0.00
11/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	66	0	66	0	3,000.00
11/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	786	1	786	1	0.00
11/03/2019	2030 On 01-August-19			Bond Future	9.27	91.6903	9.2697	91.6903	0.00
11/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	283	0	283	0	2,025.00
11/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1811	2	1811	2	2,025.00
11/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4771	5	4771	5	0.00
11/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4817	5	4817	5	0.00
11/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4725	5	4725	5	0.00
11/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	876	1	876	1	0.00
11/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	901	1	901	1	0.00
11/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6270	6	6270	6	0.00
11/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2562	3	2562	3	0.00
11/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	888	1	888	1	0.00
11/03/2019	2030 On 07-November-19			Bond Future	9.32	93.6212	9.3200	93.6212	0.00
11/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3381	3	3381	3	0.00
11/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3417	3	3417	3	0.00
11/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3346	3	3346	3	0.00
11/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2433	2	2433	2	0.00
11/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2408	2	2408	2	0.00
11/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2383	2	2383	2	0.00
11/03/2019	2032 On 02-May-19			Bond Future	9.43	92.0167	9.4336	92.0167	43,357.00

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11/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2114	2	2114	2	0.00
11/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2203	2	2203	2	0.00
11/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2158	2	2158	2	0.00
11/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	905	1	905	1	0.00
11/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	858	1	858	1	0.00
11/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	881	1	881	1	0.00
11/03/2019	2032 On 01-August-19			Bond Future	9.49	93.7510	9.4921	93.7510	0.00
11/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5090	5	5090	5	0.00
11/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	5041	5	5041	5	0.00
11/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4991	5	4991	5	0.00
11/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1040	1	1040	1	0.00
11/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1011	1	1011	1	0.00
11/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1026	1	1026	1	0.00
11/03/2019	2032 On 07-November-19			Bond Future	9.55	91.5618	9.5481	91.5618	0.00
11/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3783	4	3783	4	0.00
11/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3745	4	3745	4	0.00
11/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3707	4	3707	4	0.00
11/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2668	3	2668	3	0.00
11/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2696	3	2696	3	0.00
11/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2641	3	2641	3	0.00
11/03/2019	2033 On 02-May-19			Bond Future	102.59	102.5489	102.5928	102.5489	6,090.00
11/03/2019	2033 On 01-August-19			Bond Future	104.55	104.5064	104.5509	104.5064	0.00
11/03/2019	2033 On 07-November-19			Bond Future	105.59	105.5487	105.5940	105.5487	0.00
11/03/2019	2037 On 02-May-19			Bond Future	9.69	92.1973	9.6899	92.1973	54,434.00
11/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2068	2	2068	2	0.00
11/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2114	2	2114	2	0.00
11/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	2022	2	2022	2	0.00
11/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1251	1	1251	1	0.00
11/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1220	1	1220	1	0.00
11/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1190	1	1190	1	0.00
11/03/2019	2037 On 01-August-19			Bond Future	9.75	89.6795	9.7521	89.6795	0.00
11/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5278	5	5278	5	0.00
11/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5385	5	5385	5	0.00
11/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5332	5	5332	5	0.00

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11/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1285	1	1285	1	0.00
11/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1267	1	1267	1	0.00
11/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1302	1	1302	1	0.00
11/03/2019	2037 On 07-November-19			Bond Future	9.81	91.5682	9.8068	91.5682	0.00
11/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4182	4	4182	4	0.00
11/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4267	4	4267	4	0.00
11/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4225	4	4225	4	0.00
11/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3078	3	3078	3	0.00
11/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3046	3	3046	3	0.00
11/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3109	3	3109	3	0.00
11/03/2019	2038 On 02-May-19			Bond Future	122.43	122.4508	122.4302	122.4508	10,812.00
11/03/2019	2038 On 01-August-19			Bond Future	123.13	123.1491	123.1277	123.1491	0.00
11/03/2019	2038 On 07-November-19			Bond Future	125.75	125.7725	125.7505	125.7725	0.00
11/03/2019	2040 On 02-May-19			Bond Future	9.77	95.4385	9.7748	95.4385	25,025.00
11/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2312	2	2312	2	0.00
11/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	4025	4	4025	4	1,150.00
11/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2262	2	2262	2	0.00
11/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1065	1	1065	1	1,150.00
11/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2213	2	2213	2	0.00
11/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1309	1	1309	1	0.00
11/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1342	1	1342	1	0.00
11/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1277	1	1277	1	0.00
11/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	585	1	585	1	0.00
11/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2540	3	2540	3	0.00
11/03/2019	2040 On 01-August-19			Bond Future	9.84	92.7315	9.8371	92.7315	0.00
11/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5610	6	5610	6	0.00
11/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5666	6	5666	6	0.00
11/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5723	6	5723	6	0.00
11/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1420	1	1420	1	0.00
11/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1459	2	1459	2	0.00
11/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1440	1	1440	1	0.00
11/03/2019	2040 On 07-November-19			Bond Future	9.89	94.6845	9.8921	94.6845	0.00
11/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4416	4	4416	4	0.00
11/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4462	4	4462	4	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
11/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4507	4	4507	4	0.00
11/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3236	3	3236	3	0.00
11/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3305	3	3305	3	0.00
11/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3270	3	3270	3	0.00
11/03/2019	2044 On 02-May-19			Bond Future	9.77	92.7678	9.7676	92.7678	37,216.00
11/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2396	2	2396	2	0.00
11/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2448	2	2448	2	0.00
11/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2500	2	2500	2	0.00
11/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1246	1	1246	1	0.00
11/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1214	1	1214	1	0.00
11/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1277	1	1277	1	0.00
11/03/2019	2044 On 01-August-19			Bond Future	9.83	90.1357	9.8265	90.1357	0.00
11/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5960	6	5960	6	0.00
11/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6787	7	6787	7	0.00
11/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3187	3	3187	3	100.00
11/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	6018	6	6018	6	0.00
11/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1352	1	1352	1	100.00
11/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5902	6	5902	6	0.00
11/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1426	1	1426	1	0.00
11/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5438	6	5438	6	0.00
11/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1162	1	1162	1	100.00
11/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1387	1	1387	1	0.00
11/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2905	3	2905	3	0.00
11/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1407	1	1407	1	0.00
11/03/2019	2044 On 07-November-19			Bond Future	9.88	92.0340	9.8783	92.0340	0.00
11/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4725	5	4725	5	0.00
11/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4772	5	4772	5	0.00
11/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4678	5	4678	5	0.00
11/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3262	3	3262	3	0.00
11/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3228	3	3228	3	0.00
11/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3194	3	3194	3	0.00
11/03/2019	2046 On 02-May-19			Bond Future	115.34	115.3642	115.3443	115.3642	12,523.00
11/03/2019	2046 On 01-August-19			Bond Future	117.55	117.5664	117.5460	117.5664	0.00
11/03/2019	2046 On 07-November-19			Bond Future	118.31	118.3305	118.3094	118.3305	0.00

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11/03/2019	2050 On 02-May-19			Bond Future	120.98	121.0038	120.9835	121.0038	10,684.00
11/03/2019	2050 On 01-August-19			Bond Future	121.47	121.4960	121.4748	121.4960	0.00
11/03/2019	2050 On 07-November-19			Bond Future	124.06	124.0841	124.0623	124.0841	0.00
11/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	AL37 On 02-May-19			Index Future	629.91	629.7620	629.9100	629.7620	0.00
11/03/2019	AL37 On 01-August-19			Index Future	641.78	641.6300	641.7760	641.6300	0.00
11/03/2019	AL37 On 07-November-19			Index Future	655.28	655.1350	655.2800	655.1350	0.00
11/03/2019	AL7T On 02-May-19			Index Future	728.84	728.5210	728.8390	728.5210	0.00
11/03/2019	AL7T On 01-August-19			Index Future	742.57	742.2510	742.5690	742.2510	0.00
11/03/2019	AL7T On 07-November-19			Index Future	758.19	757.8730	758.1940	757.8730	0.00
11/03/2019	ALBI On 02-May-19			Index Future	660.53	660.0920	660.5260	660.0920	903.00
11/03/2019	ALBI On 01-August-19			Index Future	672.97	672.5320	672.9690	672.5320	0.00
11/03/2019	ALBI On 07-November-19			Index Future	687.13	686.6870	687.1300	686.6870	0.00
11/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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11/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2019	ES33 On 02-May-19			Bond Future	10.88	76.7322	10.8821	76.7322	350.00
11/03/2019	ES33 On 01-August-19			Bond Future	10.98	78.1783	10.9839	78.1783	0.00
11/03/2019	ES33 On 07-November-19			Bond Future	11.09	76.0277	11.0905	76.0277	0.00
11/03/2019	ES42 On 02-May-19			Bond Future	11.14	78.4677	11.1391	78.4677	4,919.00
11/03/2019	ES42 On 01-August-19			Bond Future	11.24	79.9469	11.2391	79.9469	0.00
11/03/2019	ES42 On 07-November-19			Bond Future	11.34	77.3637	11.3439	77.3637	0.00
11/03/2019	GOVI On 02-May-19			GOVI	654.13	653.6800	654.1290	653.6800	448.00
11/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	62490	6	62490	6	0.00
11/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	62590	6	62590	6	0.00
11/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	62690	6	62690	6	0.00
11/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 01-August-19			GOVI	666.45	665.9990	666.4510	665.9990	0.00
11/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	277610	27	277610	27	0.00
11/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	277710	27	277710	27	0.00
11/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	277810	27	277810	27	0.00
11/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
11/03/2019	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
11/03/2019	GOVI On 07-November-19			GOVI	680.47	680.0160	680.4740	680.0160	0.00
11/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	75740	7	75740	7	0.00
11/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	75640	7	75640	7	0.00
11/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	75540	7	75540	7	0.00
11/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2019	IGOV On 02-May-19			Index Future	257.67	257.7780	257.6720	257.7780	735.00
11/03/2019	IGOV On 01-August-19			Index Future	262.59	262.6980	262.5890	262.6980	0.00
11/03/2019	IGOV On 07-November-19			Index Future	268.18	268.2940	268.1810	268.2940	0.00
11/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
11/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
11/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
11/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
11/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
11/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
11/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
11/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	0.00
11/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3200	102.3100	102.3200	0.00
11/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.27	99.2800	99.2700	99.2800	0.00
11/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.01	96.0400	96.0100	96.0400	0.00
11/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.13	95.1700	95.1300	95.1700	0.00
11/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.21	94.2600	94.2100	94.2600	0.00
11/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.27	94.3300	94.2700	94.3300	0.00
11/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.37	96.4300	96.3700	96.4300	51.00
11/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.43	96.4900	96.4300	96.4900	0.00
11/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.53	97.6000	97.5300	97.6000	0.00
11/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.39	101.4700	101.3900	101.4700	0.00
11/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.57	102.6600	102.5700	102.6600	0.00
11/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.85	95.9500	95.8500	95.9500	0.00
11/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.85	101.9600	101.8500	101.9600	0.00
11/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.26	97.3900	97.2600	97.3900	0.00
11/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.50	93.6700	93.5000	93.6700	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
11/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.44	90.6200	90.4400	90.6200	0.00
11/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.14	89.3300	89.1400	89.3300	0.00
11/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.30	91.5000	91.3000	91.5000	0.00
11/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.11	95.3100	95.1100	95.3100	0.00
11/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.65	93.8600	93.6500	93.8600	0.00
11/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.74	95.9400	95.7400	95.9400	0.00
11/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.23	101.4300	101.2300	101.4300	0.00
11/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.59	101.7900	101.5900	101.7900	0.00
11/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.05	95.2500	95.0500	95.2500	0.00
11/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.30	102.5000	102.3000	102.5000	0.00
11/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.80	96.0300	95.8000	96.0300	0.00
11/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
11/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/03/2019	R023 On 02-May-19			Bond Future	7.81	101.2156	7.8058	101.2156	66,540.00
11/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2141	2	2141	2	0.00
11/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2111	2	2111	2	0.00
11/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2081	2	2081	2	0.00
11/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	47	0	47	0	0.00
11/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	49	0	49	0	0.00
11/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	46	0	46	0	0.00
11/03/2019	R023 On 01-August-19			Bond Future	7.81	103.1230	7.8149	103.1230	0.00
11/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3487	3	3487	3	0.00
11/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3539	4	3539	4	0.00
11/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3513	4	3513	4	0.00
11/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	143	0	143	0	0.00
11/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	139	0	139	0	0.00
11/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	146	0	146	0	0.00
11/03/2019	R023 On 07-November-19			Bond Future	7.81	101.3586	7.8088	101.3586	0.00
11/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1393	1	1393	1	0.00
11/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1412	1	1412	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
11/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1430	1	1430	1	0.00
11/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	886	1	886	1	0.00
11/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	895	1	895	1	0.00
11/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	905	1	905	1	0.00
11/03/2019	R035 On 02-May-19			Bond Future	9.61	95.7153	9.6074	95.7153	80,041.00
11/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2179	2	2179	2	0.00
11/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2226	2	2226	2	0.00
11/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2132	2	2132	2	0.00
11/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1195	1	1195	1	0.00
11/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1137	1	1137	1	0.00
11/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1166	1	1166	1	0.00
11/03/2019	R035 On 01-August-19			Bond Future	9.67	97.5191	9.6656	97.5191	0.00
11/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5399	5	5399	5	0.00
11/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5345	5	5345	5	0.00
11/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5292	5	5292	5	0.00
11/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1199	1	1199	1	0.00
11/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1217	1	1217	1	0.00
11/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1182	1	1182	1	0.00
11/03/2019	R035 On 07-November-19			Bond Future	9.72	95.0655	9.7247	95.0655	0.00
11/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4101	4	4101	4	0.00
11/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4143	4	4143	4	0.00
11/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4185	4	4185	4	0.00
11/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3022	3	3022	3	0.00
11/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	2959	3	2959	3	0.00
11/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	2990	3	2990	3	0.00
11/03/2019	R186 On 02-May-19			Bond Future	8.69	113.8581	8.6862	113.8581	88,063.00
11/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2374	2	2374	2	0.00
11/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	971	1	971	1	3,250.00
11/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2330	2	2330	2	0.00
11/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	6025	6	6025	6	0.00
11/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7719	8	7719	8	0.00
11/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7137	7	7137	7	0.00
11/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3419	3	3419	3	3,250.00
11/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1826	2	1826	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
11/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2286	2	2286	2	0.00
11/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3670	4	3670	4	200.00
11/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2242	2	2242	2	7,000.00
11/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7455	7	7455	7	0.00
11/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1450	1	1450	1	7,500.00
11/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2464	2	2464	2	0.00
11/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1119	1	1119	1	200.00
11/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3173	3	3173	3	90.00
11/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	889	1	889	1	90.00
11/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	603	1	603	1	7,000.00
11/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	428	0	428	0	7,500.00
11/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1698	2	1698	2	0.00
11/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1276	1	1276	1	0.00
11/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	158	0	158	0	0.00
11/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1038	1	1038	1	0.00
11/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	365	0	365	0	3,250.00
11/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	586	1	586	1	8,250.00
11/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	788	1	788	1	0.00
11/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	6	0	6	0	200.00
11/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	223	0	223	0	0.00
11/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	31	0	31	0	7,000.00
11/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	8	0	8	0	3,250.00
11/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	401	0	401	0	0.00
11/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	11	0	11	0	90.00
11/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	188	0	188	0	0.00
11/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1183	1	1183	1	0.00
11/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	414	0	414	0	0.00
11/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	389	0	389	0	0.00
11/03/2019	R186 On 01-August-19			Bond Future	8.74	110.7042	8.7367	110.7042	10.00
11/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2950	3	2950	3	6,000.00
11/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	821	1	821	1	6,000.00
11/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4927	5	4927	5	0.00
11/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	5017	5	5017	5	0.00
11/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7508	7	7508	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
11/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4972	5	4972	5	0.00
11/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	585	1	585	1	0.00
11/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	577	1	577	1	0.00
11/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	214	0	214	0	6,000.00
11/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	594	1	594	1	0.00
11/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1190	1	1190	1	0.00
11/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3337	3	3337	3	0.00
11/03/2019	R186 On 07-November-19			Bond Future	8.78	113.0353	8.7790	113.0353	0.00
11/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2913	3	2913	3	0.00
11/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2946	3	2946	3	0.00
11/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2979	3	2979	3	0.00
11/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2010	2	2010	2	0.00
11/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	1989	2	1989	2	0.00
11/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2031	2	2031	2	0.00
11/03/2019	R197 On 02-May-19			Bond Future	301.91	301.9604	301.9072	301.9604	2,350.00
11/03/2019	R197 On 01-August-19			Bond Future	300.11	300.1689	300.1140	300.1689	0.00
11/03/2019	R197 On 07-November-19			Bond Future	306.51	306.5637	306.5070	306.5637	0.00
11/03/2019	R202 On 02-May-19			Bond Future	234.40	234.4437	234.4038	234.4437	8,666.00
11/03/2019	R202 On 01-August-19			Bond Future	234.86	234.9057	234.8647	234.9057	0.00
11/03/2019	R202 On 07-November-19			Bond Future	239.87	239.9100	239.8676	239.9100	0.00
11/03/2019	R207 On 02-May-19			Bond Future	6.35	102.8211	6.3520	102.8211	6,025.00
11/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	838	1	838	1	0.00
11/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	851	1	851	1	0.00
11/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	845	1	845	1	0.00
11/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
11/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
11/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
11/03/2019	R207 On 01-August-19			Bond Future	5.57	101.1174	5.5737	101.1174	0.00
11/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	763	1	763	1	0.00
11/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	768	1	768	1	0.00
11/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	772	1	772	1	0.00
11/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/03/2019	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
11/03/2019	R207 On 07-November-19			Bond Future	2.06	103.2465	2.0577	103.2465	0.00
11/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	35	0	35	0	0.00
11/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	36	0	36	0	0.00
11/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	34	0	34	0	0.00
11/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	33	0	33	0	0.00
11/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	32	0	32	0	0.00
11/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	32	0	32	0	0.00
11/03/2019	R208 On 02-May-19			Bond Future	7.03	100.1868	7.0338	100.1868	14,463.00
11/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1703	2	1703	2	0.00
11/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1737	2	1737	2	0.00
11/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1720	2	1720	2	0.00
11/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
11/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
11/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
11/03/2019	R208 On 01-August-19			Bond Future	6.94	102.0750	6.9352	102.0750	0.00
11/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1891	2	1891	2	0.00
11/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1877	2	1877	2	0.00
11/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1863	2	1863	2	0.00
11/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	23	0	23	0	0.00
11/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
11/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	22	0	22	0	0.00
11/03/2019	R208 On 07-November-19			Bond Future	6.73	100.8177	6.7317	100.8177	0.00
11/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	427	0	427	0	0.00
11/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	419	0	419	0	0.00
11/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	410	0	410	0	0.00
11/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	291	0	291	0	0.00
11/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	296	0	296	0	0.00
11/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	286	0	286	0	0.00
11/03/2019	R209 On 02-May-19			Bond Future	9.55	73.1419	9.5542	73.1419	102,067.00
11/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1873	2	1873	2	0.00
11/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5963	6	5963	6	0.00
11/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7109	7	7109	7	0.00
11/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1913	2	1913	2	0.00
11/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	776	1	776	1	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
11/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	3043	3	3043	3	760.00
11/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1833	2	1833	2	0.00
11/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1012	1	1012	1	0.00
11/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2139	2	2139	2	0.00
11/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	106	0	106	0	11,560.00
11/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	47	0	47	0	760.00
11/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	503	1	503	1	0.00
11/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	987	1	987	1	0.00
11/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	962	1	962	1	0.00
11/03/2019	R209 On 01-August-19			Bond Future	9.61	74.5204	9.6060	74.5204	0.00
11/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4573	5	4573	5	0.00
11/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1457	1	1457	1	7,560.00
11/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4663	5	4663	5	0.00
11/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	6029	6	6029	6	0.00
11/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3084	3	3084	3	7,560.00
11/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4618	5	4618	5	0.00
11/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	761	1	761	1	7,560.00
11/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3492	4	3492	4	0.00
11/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1836	2	1836	2	0.00
11/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1135	1	1135	1	0.00
11/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1150	1	1150	1	0.00
11/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1119	1	1119	1	0.00
11/03/2019	R209 On 07-November-19			Bond Future	9.66	72.9355	9.6557	72.9355	0.00
11/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3540	4	3540	4	0.00
11/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3613	4	3613	4	0.00
11/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3576	4	3576	4	0.00
11/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2591	3	2591	3	0.00
11/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2564	3	2564	3	0.00
11/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2618	3	2618	3	0.00
11/03/2019	R210 On 02-May-19			Bond Future	185.64	185.6740	185.6421	185.6740	1,948.00
11/03/2019	R210 On 01-August-19			Bond Future	189.19	189.2185	189.1854	189.2185	0.00
11/03/2019	R210 On 07-November-19			Bond Future	190.58	190.6110	190.5769	190.6110	0.00
11/03/2019	R212 On 02-May-19			Bond Future	157.46	157.4847	157.4569	157.4847	4,973.00
11/03/2019	R212 On 01-August-19			Bond Future	158.24	158.2709	158.2422	158.2709	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
11/03/2019	R212 On 07-November-19			Bond Future	161.61	161.6426	161.6131	161.6426	0.00
11/03/2019	R213 On 02-May-19			Bond Future	9.32	84.8289	9.3203	84.8289	27,698.00
11/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1922	2	1922	2	0.00
11/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1882	2	1882	2	0.00
11/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1842	2	1842	2	0.00
11/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	827	1	827	1	0.00
11/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	849	1	849	1	0.00
11/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	805	1	805	1	0.00
11/03/2019	R213 On 01-August-19			Bond Future	9.37	86.4275	9.3743	86.4275	0.00
11/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4537	5	4537	5	0.00
11/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4582	5	4582	5	0.00
11/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4627	5	4627	5	0.00
11/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	880	1	880	1	0.00
11/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	906	1	906	1	0.00
11/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	893	1	893	1	0.00
11/03/2019	R213 On 07-November-19			Bond Future	9.43	84.6925	9.4287	84.6925	0.00
11/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3314	3	3314	3	0.00
11/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3349	3	3349	3	0.00
11/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3384	3	3384	3	0.00
11/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2352	2	2352	2	0.00
11/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2401	2	2401	2	0.00
11/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2376	2	2376	2	0.00
11/03/2019	R214 On 02-May-19			Bond Future	9.74	72.0318	9.7386	72.0318	21,863.00
11/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1955	2	1955	2	0.00
11/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1873	2	1873	2	0.00
11/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1914	2	1914	2	0.00
11/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1088	1	1088	1	0.00
11/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1062	1	1062	1	0.00
11/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1115	1	1115	1	0.00
11/03/2019	R214 On 01-August-19			Bond Future	9.79	73.3893	9.7909	73.3893	0.00
11/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4730	5	4730	5	0.00
11/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4777	5	4777	5	0.00
11/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4684	5	4684	5	0.00
11/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1227	1	1227	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
11/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1211	1	1211	1	0.00
11/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1195	1	1195	1	0.00
11/03/2019	R214 On 07-November-19			Bond Future	9.84	71.6337	9.8439	71.6337	0.00
11/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3875	4	3875	4	0.00
11/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3837	4	3837	4	0.00
11/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3914	4	3914	4	0.00
11/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2798	3	2798	3	0.00
11/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2771	3	2771	3	0.00
11/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2744	3	2744	3	0.00
11/03/2019	R248 On 02-May-19			Bond Future	9.73	92.0482	9.7333	92.0482	100,887.00
11/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2642	3	2642	3	0.00
11/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2588	3	2588	3	0.00
11/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2698	3	2698	3	0.00
11/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1224	1	1224	1	0.00
11/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1162	1	1162	1	0.00
11/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1193	1	1193	1	0.00
11/03/2019	R248 On 01-August-19			Bond Future	9.79	93.7829	9.7852	93.7829	100.00
11/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6190	6	6190	6	0.00
11/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6130	6	6130	6	0.00
11/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	6071	6	6071	6	0.00
11/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1425	1	1425	1	0.00
11/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1444	1	1444	1	0.00
11/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1405	1	1405	1	0.00
11/03/2019	R248 On 07-November-19			Bond Future	9.84	91.3141	9.8377	91.3141	0.00
11/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4990	5	4990	5	0.00
11/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4940	5	4940	5	0.00
11/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4891	5	4891	5	0.00
11/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3388	3	3388	3	0.00
11/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3423	3	3423	3	0.00
11/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3354	3	3354	3	0.00