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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
12/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	2025 On 02-May-19			Bond Future	134.18	134.2001	134.1771	134.2001	691.00
12/03/2019	2025 On 01-August-19			Bond Future	135.27	135.3045	135.2673	135.3045	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
12/03/2019	2025 On 07-November-19			Bond Future	138.14	138.1866	138.1411	138.1866	0.00
12/03/2019	2029 On 02-May-19			Bond Future	100.60	100.6130	100.5958	100.6130	3,020.00
12/03/2019	2029 On 01-August-19			Bond Future	102.51	102.5333	102.5055	102.5333	0.00
12/03/2019	2029 On 07-November-19			Bond Future	103.58	103.6097	103.5755	103.6097	0.00
12/03/2019	2030 On 02-May-19			Bond Future	9.22	93.9624	9.2240	93.9624	45,502.00
12/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1854	2	1854	2	0.00
12/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5996	6	5996	6	0.00
12/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1936	2	1936	2	0.00
12/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	440	0	440	0	3,000.00
12/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1895	2	1895	2	3,000.00
12/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	786	1	786	1	0.00
12/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	765	1	765	1	0.00
12/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2528	2	2528	2	0.00
12/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	67	0	67	0	3,000.00
12/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	808	1	808	1	0.00
12/03/2019	2030 On 01-August-19			Bond Future	9.29	91.7279	9.2863	91.7279	0.00
12/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	268	0	268	0	2,025.00
12/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4732	5	4732	5	0.00
12/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1757	2	1757	2	2,025.00
12/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4686	5	4686	5	0.00
12/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4640	5	4640	5	0.00
12/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	894	1	894	1	0.00
12/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	920	1	920	1	0.00
12/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6358	6	6358	6	0.00
12/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2612	3	2612	3	0.00
12/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	907	1	907	1	0.00
12/03/2019	2030 On 07-November-19			Bond Future	9.34	93.6595	9.3381	93.6595	0.00
12/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3312	3	3312	3	0.00
12/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3348	3	3348	3	0.00
12/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3277	3	3277	3	0.00
12/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2476	2	2476	2	0.00
12/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2450	2	2450	2	0.00
12/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2425	2	2425	2	0.00
12/03/2019	2032 On 02-May-19			Bond Future	9.44	92.0926	9.4431	92.0926	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
12/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2059	2	2059	2	0.00
12/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2148	2	2148	2	0.00
12/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2103	2	2103	2	0.00
12/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	915	1	915	1	0.00
12/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	868	1	868	1	0.00
12/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	891	1	891	1	0.00
12/03/2019	2032 On 01-August-19			Bond Future	9.50	93.8281	9.5032	93.8281	0.00
12/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5026	5	5026	5	0.00
12/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4977	5	4977	5	0.00
12/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4927	5	4927	5	0.00
12/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1053	1	1053	1	0.00
12/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1023	1	1023	1	0.00
12/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1038	1	1038	1	0.00
12/03/2019	2032 On 07-November-19			Bond Future	9.56	91.6403	9.5604	91.6403	0.00
12/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3730	4	3730	4	0.00
12/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3691	4	3691	4	0.00
12/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3654	4	3654	4	0.00
12/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2697	3	2697	3	0.00
12/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2726	3	2726	3	0.00
12/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2669	3	2669	3	0.00
12/03/2019	2033 On 02-May-19			Bond Future	102.51	102.5928	102.5142	102.5928	6,090.00
12/03/2019	2033 On 01-August-19			Bond Future	104.46	104.5509	104.4602	104.5509	0.00
12/03/2019	2033 On 07-November-19			Bond Future	105.50	105.5940	105.4957	105.5940	0.00
12/03/2019	2037 On 02-May-19			Bond Future	9.69	92.2425	9.6942	92.2425	54,434.00
12/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2033	2	2033	2	0.00
12/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2079	2	2079	2	0.00
12/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1987	2	1987	2	0.00
12/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1249	1	1249	1	0.00
12/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1218	1	1218	1	0.00
12/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1188	1	1188	1	0.00
12/03/2019	2037 On 01-August-19			Bond Future	9.76	89.7255	9.7578	89.7255	0.00
12/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5238	5	5238	5	0.00
12/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5345	5	5345	5	0.00
12/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5292	5	5292	5	0.00

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12/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1288	1	1288	1	0.00
12/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1270	1	1270	1	0.00
12/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1306	1	1306	1	0.00
12/03/2019	2037 On 07-November-19			Bond Future	9.81	91.6149	9.8134	91.6149	0.00
12/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4147	4	4147	4	0.00
12/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4231	4	4231	4	0.00
12/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4189	4	4189	4	0.00
12/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3092	3	3092	3	0.00
12/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3060	3	3060	3	0.00
12/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3123	3	3123	3	0.00
12/03/2019	2038 On 02-May-19			Bond Future	122.41	122.4302	122.4095	122.4302	10,812.00
12/03/2019	2038 On 01-August-19			Bond Future	123.09	123.1277	123.0943	123.1277	0.00
12/03/2019	2038 On 07-November-19			Bond Future	125.71	125.7505	125.7094	125.7505	0.00
12/03/2019	2040 On 02-May-19			Bond Future	9.78	95.5296	9.7791	95.5296	25,025.00
12/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2274	2	2274	2	0.00
12/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3984	4	3984	4	1,150.00
12/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2224	2	2224	2	0.00
12/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1036	1	1036	1	1,150.00
12/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2175	2	2175	2	0.00
12/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1307	1	1307	1	0.00
12/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1340	1	1340	1	0.00
12/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1275	1	1275	1	0.00
12/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	580	1	580	1	0.00
12/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2548	3	2548	3	0.00
12/03/2019	2040 On 01-August-19			Bond Future	9.84	92.8241	9.8427	92.8241	0.00
12/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5567	6	5567	6	0.00
12/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5623	6	5623	6	0.00
12/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5680	6	5680	6	0.00
12/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1424	1	1424	1	0.00
12/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1463	1	1463	1	0.00
12/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1443	1	1443	1	0.00
12/03/2019	2040 On 07-November-19			Bond Future	9.90	94.7788	9.8986	94.7788	0.00
12/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4379	4	4379	4	0.00
12/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4424	4	4424	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
12/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4469	5	4469	5	0.00
12/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3251	3	3251	3	0.00
12/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3320	3	3320	3	0.00
12/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3285	3	3285	3	0.00
12/03/2019	2044 On 02-May-19			Bond Future	9.78	92.8608	9.7771	92.8608	37,378.00
12/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2330	2	2330	2	0.00
12/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2382	2	2382	2	0.00
12/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2433	3	2433	3	0.00
12/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1260	1	1260	1	0.00
12/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1229	1	1229	1	0.00
12/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1293	1	1293	1	0.00
12/03/2019	2044 On 01-August-19			Bond Future	9.84	90.2302	9.8374	90.2302	0.00
12/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5884	6	5884	6	0.00
12/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6707	7	6707	7	0.00
12/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3128	3	3128	3	100.00
12/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5942	6	5942	6	0.00
12/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1315	1	1315	1	100.00
12/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5826	6	5826	6	0.00
12/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1441	1	1441	1	0.00
12/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5493	5	5493	5	0.00
12/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1174	1	1174	1	100.00
12/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1403	1	1403	1	0.00
12/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2938	3	2938	3	0.00
12/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1422	1	1422	1	0.00
12/03/2019	2044 On 07-November-19			Bond Future	9.89	92.1302	9.8901	92.1302	0.00
12/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4660	5	4660	5	0.00
12/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4706	5	4706	5	0.00
12/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4613	5	4613	5	0.00
12/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3296	3	3296	3	0.00
12/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3261	3	3261	3	0.00
12/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3227	3	3227	3	0.00
12/03/2019	2046 On 02-May-19			Bond Future	115.11	115.3443	115.1075	115.3443	12,523.00
12/03/2019	2046 On 01-August-19			Bond Future	117.29	117.5460	117.2927	117.5460	0.00
12/03/2019	2046 On 07-November-19			Bond Future	118.04	118.3094	118.0442	118.3094	0.00

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12/03/2019	2050 On 02-May-19			Bond Future	120.59	120.9835	120.5888	120.9835	10,684.00
12/03/2019	2050 On 01-August-19			Bond Future	121.06	121.4748	121.0605	121.4748	0.00
12/03/2019	2050 On 07-November-19			Bond Future	123.63	124.0623	123.6324	124.0623	0.00
12/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	AL37 On 02-May-19			Index Future	629.82	629.9100	629.8180	629.9100	0.00
12/03/2019	AL37 On 01-August-19			Index Future	641.62	641.7760	641.6180	641.7760	0.00
12/03/2019	AL37 On 07-November-19			Index Future	655.08	655.2800	655.0830	655.2800	0.00
12/03/2019	AL7T On 02-May-19			Index Future	728.42	728.8390	728.4210	728.8390	0.00
12/03/2019	AL7T On 01-August-19			Index Future	742.07	742.5690	742.0690	742.5690	0.00
12/03/2019	AL7T On 07-November-19			Index Future	757.64	758.1940	757.6420	758.1940	0.00
12/03/2019	ALBI On 02-May-19			Index Future	660.22	660.5260	660.2190	660.5260	903.00
12/03/2019	ALBI On 01-August-19			Index Future	672.59	672.9690	672.5890	672.9690	0.00
12/03/2019	ALBI On 07-November-19			Index Future	686.70	687.1300	686.7040	687.1300	0.00
12/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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12/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2019	ES33 On 02-May-19			Bond Future	10.89	76.7694	10.8860	76.7694	350.00
12/03/2019	ES33 On 01-August-19			Bond Future	10.99	78.2160	10.9892	78.2160	0.00
12/03/2019	ES33 On 07-November-19			Bond Future	11.10	76.0660	11.0968	76.0660	0.00
12/03/2019	ES42 On 02-May-19			Bond Future	11.14	78.5444	11.1430	78.5444	4,919.00
12/03/2019	ES42 On 01-August-19			Bond Future	11.24	80.0248	11.2443	80.0248	0.00
12/03/2019	ES42 On 07-November-19			Bond Future	11.35	77.4431	11.3500	77.4431	0.00
12/03/2019	GOVI On 02-May-19			GOVI	653.82	654.1290	653.8220	654.1290	448.00
12/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	59420	6	59420	6	0.00
12/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	59520	6	59520	6	0.00
12/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	59620	6	59620	6	0.00
12/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 01-August-19			GOVI	666.07	666.4510	666.0730	666.4510	0.00
12/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	273830	28	273830	28	0.00
12/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	273930	28	273930	28	0.00
12/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	274030	28	274030	28	0.00
12/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/03/2019	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
12/03/2019	GOVI On 07-November-19			GOVI	680.05	680.4740	680.0510	680.4740	0.00
12/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	71510	8	71510	8	0.00
12/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	71410	8	71410	8	0.00
12/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	71310	8	71310	8	0.00
12/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
12/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
12/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2019	IGOV On 02-May-19			Index Future	257.48	257.6720	257.4840	257.6720	735.00
12/03/2019	IGOV On 01-August-19			Index Future	262.37	262.5890	262.3710	262.5890	0.00
12/03/2019	IGOV On 07-November-19			Index Future	267.94	268.1810	267.9440	268.1810	0.00
12/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
12/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
12/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
12/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
12/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
12/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
12/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
12/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3100	102.3300	102.3100	0.00
12/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.2700	99.2900	99.2700	0.00
12/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0100	96.0500	96.0100	0.00
12/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.1300	95.1800	95.1300	0.00
12/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.27	94.2100	94.2700	94.2100	0.00
12/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.34	94.2700	94.3400	94.2700	0.00
12/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.45	96.3700	96.4500	96.3700	51.00
12/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.50	96.4300	96.5000	96.4300	0.00
12/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.61	97.5300	97.6100	97.5300	0.00
12/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.47	101.3900	101.4700	101.3900	0.00
12/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.65	102.5700	102.6500	102.5700	0.00
12/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.93	95.8500	95.9300	95.8500	0.00
12/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.93	101.8500	101.9300	101.8500	0.00
12/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.35	97.2600	97.3500	97.2600	0.00
12/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.64	93.5000	93.6400	93.5000	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
12/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.59	90.4400	90.5900	90.4400	0.00
12/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.30	89.1400	89.3000	89.1400	0.00
12/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.46	91.3000	91.4600	91.3000	0.00
12/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.27	95.1100	95.2700	95.1100	0.00
12/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.81	93.6500	93.8100	93.6500	0.00
12/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.90	95.7400	95.9000	95.7400	0.00
12/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.38	101.2300	101.3800	101.2300	0.00
12/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.74	101.5900	101.7400	101.5900	0.00
12/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.20	95.0500	95.2000	95.0500	0.00
12/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.44	102.3000	102.4400	102.3000	0.00
12/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.96	95.8000	95.9600	95.8000	0.00
12/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/03/2019	R023 On 02-May-19			Bond Future	7.81	101.2336	7.8107	101.2336	66,540.00
12/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2124	2	2124	2	0.00
12/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2094	2	2094	2	0.00
12/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2064	2	2064	2	0.00
12/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	47	0	47	0	0.00
12/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	48	0	48	0	0.00
12/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	45	0	45	0	0.00
12/03/2019	R023 On 01-August-19			Bond Future	7.82	103.1411	7.8235	103.1411	0.00
12/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3462	3	3462	3	0.00
12/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3514	4	3514	4	0.00
12/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3488	4	3488	4	0.00
12/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	144	0	144	0	0.00
12/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	140	0	140	0	0.00
12/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	147	0	147	0	0.00
12/03/2019	R023 On 07-November-19			Bond Future	7.82	101.3768	7.8202	101.3768	0.00
12/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1372	1	1372	1	0.00
12/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1390	1	1390	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
12/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1409	1	1409	1	0.00
12/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	897	1	897	1	0.00
12/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	907	1	907	1	0.00
12/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	917	1	917	1	0.00
12/03/2019	R035 On 02-May-19			Bond Future	9.61	95.7207	9.6118	95.7207	80,041.00
12/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2143	2	2143	2	0.00
12/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2190	2	2190	2	0.00
12/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2097	2	2097	2	0.00
12/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1194	1	1194	1	0.00
12/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1135	1	1135	1	0.00
12/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1164	1	1164	1	0.00
12/03/2019	R035 On 01-August-19			Bond Future	9.67	97.5244	9.6714	97.5244	0.00
12/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5358	5	5358	5	0.00
12/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5304	5	5304	5	0.00
12/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5251	5	5251	5	0.00
12/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1203	1	1203	1	0.00
12/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1220	1	1220	1	0.00
12/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1185	1	1185	1	0.00
12/03/2019	R035 On 07-November-19			Bond Future	9.73	95.0706	9.7314	95.0706	0.00
12/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4065	4	4065	4	0.00
12/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4107	4	4107	4	0.00
12/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4149	4	4149	4	0.00
12/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3036	3	3036	3	0.00
12/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	2973	3	2973	3	0.00
12/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3005	3	3005	3	0.00
12/03/2019	R186 On 02-May-19			Bond Future	8.69	113.8923	8.6906	113.8923	88,063.00
12/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2346	2	2346	2	0.00
12/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	949	1	949	1	3,250.00
12/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2302	2	2302	2	0.00
12/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7693	8	7693	8	0.00
12/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5998	6	5998	6	0.00
12/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2257	2	2257	2	0.00
12/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3642	4	3642	4	200.00
12/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7111	7	7111	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
12/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3391	3	3391	3	3,250.00
12/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1799	2	1799	2	0.00
12/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1095	1	1095	1	200.00
12/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3144	3	3144	3	90.00
12/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2214	2	2214	2	7,000.00
12/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7429	7	7429	7	0.00
12/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	867	1	867	1	90.00
12/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	584	1	584	1	7,000.00
12/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1424	1	1424	1	7,500.00
12/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2436	2	2436	2	0.00
12/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	363	0	363	0	3,250.00
12/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	585	1	585	1	8,250.00
12/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	425	0	425	0	7,500.00
12/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1705	2	1705	2	0.00
12/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	788	1	788	1	0.00
12/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1280	1	1280	1	0.00
12/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	156	0	156	0	0.00
12/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1040	1	1040	1	0.00
12/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	220	0	220	0	0.00
12/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	30	0	30	0	7,000.00
12/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	7	0	7	0	3,250.00
12/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	6	0	6	0	200.00
12/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	399	0	399	0	0.00
12/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	185	0	185	0	0.00
12/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1186	1	1186	1	0.00
12/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	10	0	10	0	90.00
12/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	412	0	412	0	0.00
12/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	387	0	387	0	0.00
12/03/2019	R186 On 01-August-19			Bond Future	8.74	110.7386	8.7434	110.7386	10.00
12/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2919	3	2919	3	6,000.00
12/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	805	1	805	1	6,000.00
12/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4891	5	4891	5	0.00
12/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4982	5	4982	5	0.00
12/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7470	8	7470	8	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
12/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4936	5	4936	5	0.00
12/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	588	1	588	1	0.00
12/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	579	1	579	1	0.00
12/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	214	0	214	0	6,000.00
12/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	596	1	596	1	0.00
12/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1197	1	1197	1	0.00
12/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3359	3	3359	3	0.00
12/03/2019	R186 On 07-November-19			Bond Future	8.79	113.0702	8.7872	113.0702	0.00
12/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2882	3	2882	3	0.00
12/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2915	3	2915	3	0.00
12/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2948	3	2948	3	0.00
12/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2025	2	2025	2	0.00
12/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2003	2	2003	2	0.00
12/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2046	2	2046	2	0.00
12/03/2019	R197 On 02-May-19			Bond Future	301.85	301.9072	301.8543	301.9072	2,350.00
12/03/2019	R197 On 01-August-19			Bond Future	300.03	300.1140	300.0293	300.1140	0.00
12/03/2019	R197 On 07-November-19			Bond Future	306.40	306.5070	306.4040	306.5070	0.00
12/03/2019	R202 On 02-May-19			Bond Future	234.36	234.4038	234.3645	234.4038	8,666.00
12/03/2019	R202 On 01-August-19			Bond Future	234.80	234.8647	234.8006	234.8647	0.00
12/03/2019	R202 On 07-November-19			Bond Future	239.79	239.8676	239.7890	239.8676	0.00
12/03/2019	R207 On 02-May-19			Bond Future	6.36	102.8273	6.3610	102.8273	6,025.00
12/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	832	1	832	1	0.00
12/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	845	1	845	1	0.00
12/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	839	1	839	1	0.00
12/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
12/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
12/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
12/03/2019	R207 On 01-August-19			Bond Future	5.61	101.1234	5.6117	101.1234	0.00
12/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	747	1	747	1	0.00
12/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	751	1	751	1	0.00
12/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	755	1	755	1	0.00
12/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/03/2019	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
12/03/2019	R207 On 07-November-19			Bond Future	2.18	103.2525	2.1830	103.2525	0.00
12/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	24	0	24	0	0.00
12/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	25	0	25	0	0.00
12/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	23	0	23	0	0.00
12/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	46	0	46	0	0.00
12/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	45	0	45	0	0.00
12/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	44	0	44	0	0.00
12/03/2019	R208 On 02-May-19			Bond Future	7.03	100.1766	7.0288	100.1766	14,463.00
12/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1712	2	1712	2	0.00
12/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1746	2	1746	2	0.00
12/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1729	2	1729	2	0.00
12/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
12/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
12/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
12/03/2019	R208 On 01-August-19			Bond Future	6.94	102.0644	6.9361	102.0644	0.00
12/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1889	2	1889	2	0.00
12/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1875	2	1875	2	0.00
12/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1861	2	1861	2	0.00
12/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	23	0	23	0	0.00
12/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
12/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	22	0	22	0	0.00
12/03/2019	R208 On 07-November-19			Bond Future	6.74	100.8067	6.7371	100.8067	0.00
12/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	423	0	423	0	0.00
12/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	414	0	414	0	0.00
12/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	406	0	406	0	0.00
12/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	294	0	294	0	0.00
12/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	298	0	298	0	0.00
12/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	289	0	289	0	0.00
12/03/2019	R209 On 02-May-19			Bond Future	9.56	73.1798	9.5586	73.1798	102,053.00
12/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1842	2	1842	2	0.00
12/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5931	6	5931	6	0.00
12/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7079	7	7079	7	0.00
12/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1882	2	1882	2	0.00
12/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	3010	3	3010	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
12/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1803	2	1803	2	0.00
12/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	754	1	754	1	760.00
12/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1010	1	1010	1	0.00
12/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2146	2	2146	2	0.00
12/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	104	0	104	0	11,560.00
12/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	46	0	46	0	760.00
12/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	499	1	499	1	0.00
12/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	985	1	985	1	0.00
12/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	960	1	960	1	0.00
12/03/2019	R209 On 01-August-19			Bond Future	9.61	74.5588	9.6117	74.5588	0.00
12/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4538	5	4538	5	0.00
12/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1435	1	1435	1	7,560.00
12/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4629	5	4629	5	0.00
12/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5993	6	5993	6	0.00
12/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3054	3	3054	3	7,560.00
12/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4584	5	4584	5	0.00
12/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	762	1	762	1	7,560.00
12/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3507	3	3507	3	0.00
12/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1843	2	1843	2	0.00
12/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1137	1	1137	1	0.00
12/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1153	1	1153	1	0.00
12/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1122	1	1122	1	0.00
12/03/2019	R209 On 07-November-19			Bond Future	9.66	72.9746	9.6622	72.9746	0.00
12/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3510	4	3510	4	0.00
12/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3582	4	3582	4	0.00
12/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3546	4	3546	4	0.00
12/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2602	3	2602	3	0.00
12/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2576	3	2576	3	0.00
12/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2630	3	2630	3	0.00
12/03/2019	R210 On 02-May-19			Bond Future	185.61	185.6421	185.6103	185.6421	1,948.00
12/03/2019	R210 On 01-August-19			Bond Future	189.13	189.1854	189.1339	189.1854	0.00
12/03/2019	R210 On 07-November-19			Bond Future	190.51	190.5769	190.5139	190.5769	0.00
12/03/2019	R212 On 02-May-19			Bond Future	157.39	157.4569	157.3862	157.4569	5,946.00
12/03/2019	R212 On 01-August-19			Bond Future	158.15	158.2422	158.1539	158.2422	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
12/03/2019	R212 On 07-November-19			Bond Future	161.51	161.6131	161.5141	161.6131	0.00
12/03/2019	R213 On 02-May-19			Bond Future	9.33	84.8651	9.3349	84.8651	27,698.00
12/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1852	2	1852	2	0.00
12/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1812	2	1812	2	0.00
12/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1773	2	1773	2	0.00
12/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	849	1	849	1	0.00
12/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	872	1	872	1	0.00
12/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	827	1	827	1	0.00
12/03/2019	R213 On 01-August-19			Bond Future	9.39	86.4642	9.3908	86.4642	0.00
12/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4454	5	4454	5	0.00
12/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4499	5	4499	5	0.00
12/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4544	5	4544	5	0.00
12/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	899	1	899	1	0.00
12/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	925	1	925	1	0.00
12/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	912	1	912	1	0.00
12/03/2019	R213 On 07-November-19			Bond Future	9.45	84.7297	9.4466	84.7297	0.00
12/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3246	3	3246	3	0.00
12/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3281	3	3281	3	0.00
12/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3316	3	3316	3	0.00
12/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2393	2	2393	2	0.00
12/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2442	2	2442	2	0.00
12/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2417	2	2417	2	0.00
12/03/2019	R214 On 02-May-19			Bond Future	9.74	72.1059	9.7430	72.1059	21,863.00
12/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1923	2	1923	2	0.00
12/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1841	2	1841	2	0.00
12/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1882	2	1882	2	0.00
12/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1087	1	1087	1	0.00
12/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1060	1	1060	1	0.00
12/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1114	1	1114	1	0.00
12/03/2019	R214 On 01-August-19			Bond Future	9.80	73.4646	9.7965	73.4646	0.00
12/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4695	5	4695	5	0.00
12/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4741	5	4741	5	0.00
12/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4648	5	4648	5	0.00
12/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1230	1	1230	1	0.00

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12/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1214	1	1214	1	0.00
12/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1198	1	1198	1	0.00
12/03/2019	R214 On 07-November-19			Bond Future	9.85	71.7104	9.8503	71.7104	0.00
12/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3844	4	3844	4	0.00
12/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3805	4	3805	4	0.00
12/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3882	4	3882	4	0.00
12/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2810	3	2810	3	0.00
12/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2783	3	2783	3	0.00
12/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2755	3	2755	3	0.00
12/03/2019	R248 On 02-May-19			Bond Future	9.74	92.1434	9.7378	92.1434	100,887.00
12/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2601	3	2601	3	0.00
12/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2546	3	2546	3	0.00
12/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2656	3	2656	3	0.00
12/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1222	1	1222	1	0.00
12/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1160	1	1160	1	0.00
12/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1190	1	1190	1	0.00
12/03/2019	R248 On 01-August-19			Bond Future	9.79	93.8796	9.7909	93.8796	100.00
12/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6145	6	6145	6	0.00
12/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6085	6	6085	6	0.00
12/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	6025	6	6025	6	0.00
12/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1428	1	1428	1	0.00
12/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1448	1	1448	1	0.00
12/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1409	1	1409	1	0.00
12/03/2019	R248 On 07-November-19			Bond Future	9.84	91.4127	9.8441	91.4127	0.00
12/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4949	5	4949	5	0.00
12/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4900	5	4900	5	0.00
12/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4850	5	4850	5	0.00
12/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3403	3	3403	3	0.00
12/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3438	3	3438	3	0.00
12/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3369	3	3369	3	0.00