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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	2025 On 07-February-19			Bond Future	133.54	133.5441	133.5441	133.5441	0.00
11/02/2019	2025 On 02-May-19			Bond Future	135.68	135.7332	135.6801	135.7332	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2019	2025 On 01-August-19			Bond Future	136.78	138.2466	136.7818	138.2466	0.00
11/02/2019	2029 On 07-February-19			Bond Future	101.55	101.5491	101.5491	101.5491	0.00
11/02/2019	2029 On 02-May-19			Bond Future	102.17	100.9074	102.1667	100.9074	3,020.00
11/02/2019	2029 On 01-August-19			Bond Future	104.09	104.1266	104.0936	104.1266	0.00
11/02/2019	2030 On 07-February-19			Bond Future	9.15	92.4028	9.1500	92.4028	0.00
11/02/2019	2030 On 02-May-19			Bond Future	9.34	94.0902	9.3436	94.0902	47,197.00
11/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1754	2	1754	2	0.00
11/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5443	6	5443	6	0.00
11/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1824	2	1824	2	0.00
11/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	517	1	517	1	3,000.00
11/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1789	2	1789	2	3,000.00
11/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1435	1	1435	1	0.00
11/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1408	1	1408	1	0.00
11/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3361	3	3361	3	0.00
11/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	270	0	270	0	3,000.00
11/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1463	1	1463	1	0.00
11/02/2019	2030 On 01-August-19			Bond Future	9.41	91.8374	9.4124	91.8374	0.00
11/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	269	0	269	0	2,025.00
11/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4355	5	4355	5	0.00
11/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1630	2	1630	2	2,025.00
11/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4313	5	4313	5	0.00
11/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4270	5	4270	5	0.00
11/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1299	1	1299	1	0.00
11/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1331	1	1331	1	0.00
11/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7140	6	7140	6	0.00
11/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3266	3	3266	3	0.00
11/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1315	1	1315	1	0.00
11/02/2019	2032 On 07-February-19			Bond Future	9.37	94.6807	9.3700	94.6807	0.00
11/02/2019	2032 On 02-May-19			Bond Future	9.57	92.3012	9.5678	92.3012	40,947.00
11/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1986	3	1986	3	0.00
11/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2024	3	2024	3	0.00
11/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2062	3	2062	3	0.00
11/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1639	1	1639	1	0.00
11/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1698	1	1698	1	0.00

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11/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1668	1	1668	1	0.00
11/02/2019	2032 On 01-August-19			Bond Future	9.63	94.0204	9.6339	94.0204	0.00
11/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4602	5	4602	5	0.00
11/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4556	5	4556	5	0.00
11/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4510	5	4510	5	0.00
11/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1519	1	1519	1	0.00
11/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1482	1	1482	1	0.00
11/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1501	1	1501	1	0.00
11/02/2019	2033 On 07-February-19			Bond Future	104.09	104.0888	104.0888	104.0888	0.00
11/02/2019	2033 On 02-May-19			Bond Future	104.73	104.7730	104.7328	104.7730	6,090.00
11/02/2019	2033 On 01-August-19			Bond Future	106.71	106.7492	106.7079	106.7492	0.00
11/02/2019	2037 On 07-February-19			Bond Future	9.62	90.7855	9.6200	90.7855	0.00
11/02/2019	2037 On 02-May-19			Bond Future	9.82	92.5229	9.8176	92.5229	57,097.00
11/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1938	3	1938	3	0.00
11/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1899	3	1899	3	0.00
11/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1977	3	1977	3	0.00
11/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2110	2	2110	2	0.00
11/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2072	2	2072	2	0.00
11/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2035	2	2035	2	0.00
11/02/2019	2037 On 01-August-19			Bond Future	9.89	89.9906	9.8868	89.9906	0.00
11/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4811	6	4811	6	0.00
11/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4910	6	4910	6	0.00
11/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4861	6	4861	6	0.00
11/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1835	1	1835	1	0.00
11/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1813	1	1813	1	0.00
11/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1857	1	1857	1	0.00
11/02/2019	2038 On 07-February-19			Bond Future	121.74	121.7382	121.7382	121.7382	0.00
11/02/2019	2038 On 02-May-19			Bond Future	123.57	123.8959	123.5707	123.8959	10,004.00
11/02/2019	2038 On 01-August-19			Bond Future	124.26	126.1803	124.2619	126.1803	0.00
11/02/2019	2040 On 07-February-19			Bond Future	9.70	94.1080	9.6950	94.1080	0.00
11/02/2019	2040 On 02-May-19			Bond Future	9.89	95.9188	9.8920	95.9188	22,321.00
11/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2208	3	2208	3	0.00
11/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3694	5	3694	5	1,150.00
11/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2166	3	2166	3	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
11/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1123	2	1123	2	1,150.00
11/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2123	3	2123	3	0.00
11/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2182	2	2182	2	0.00
11/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2221	2	2221	2	0.00
11/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3568	3	3568	3	0.00
11/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2142	2	2142	2	0.00
11/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1223	1	1223	1	0.00
11/02/2019	2040 On 01-August-19			Bond Future	9.96	93.1994	9.9607	93.1994	0.00
11/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5180	6	5180	6	0.00
11/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5232	6	5232	6	0.00
11/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5285	6	5285	6	0.00
11/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1991	2	1991	2	0.00
11/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2038	2	2038	2	0.00
11/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2015	2	2015	2	0.00
11/02/2019	2044 On 07-February-19			Bond Future	9.72	91.2806	9.7150	91.2806	0.00
11/02/2019	2044 On 02-May-19			Bond Future	9.91	93.0500	9.9143	93.0500	35,981.00
11/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2164	3	2164	3	0.00
11/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2207	3	2207	3	0.00
11/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2250	3	2250	3	0.00
11/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2243	2	2243	2	0.00
11/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2203	2	2203	2	0.00
11/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2283	2	2283	2	0.00
11/02/2019	2044 On 01-August-19			Bond Future	9.98	90.4023	9.9803	90.4023	0.00
11/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5340	6	5340	6	0.00
11/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6102	7	6102	7	0.00
11/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2841	4	2841	4	100.00
11/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5394	6	5394	6	0.00
11/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1223	2	1223	2	100.00
11/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5287	6	5287	6	0.00
11/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2093	2	2093	2	0.00
11/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6592	6	6592	6	0.00
11/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1759	1	1759	1	100.00
11/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2045	2	2045	2	0.00
11/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3841	3	3841	3	0.00

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11/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2069	2	2069	2	0.00
11/02/2019	2046 On 07-February-19			Bond Future	116.27	116.2698	116.2698	116.2698	0.00
11/02/2019	2046 On 02-May-19			Bond Future	116.52	103.5209	116.5240	103.5209	12,517.00
11/02/2019	2046 On 01-August-19			Bond Future	118.72	118.7556	118.7217	118.7556	0.00
11/02/2019	2050 On 07-February-19			Bond Future	120.43	120.4341	120.4341	120.4341	0.00
11/02/2019	2050 On 02-May-19			Bond Future	122.30	122.4770	122.3026	122.4770	10,644.00
11/02/2019	2050 On 01-August-19			Bond Future	122.79	122.9696	122.7917	122.9696	0.00
11/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	AL37 On 02-May-19			Index Future	626.16	628.8370	626.1580	628.8370	0.00
11/02/2019	AL37 On 01-August-19			Index Future	637.81	640.5460	637.8110	640.5460	0.00
11/02/2019	AL7T On 02-May-19			Index Future	722.83	728.6640	722.8290	728.6640	0.00
11/02/2019	AL7T On 01-August-19			Index Future	736.28	742.2310	736.2820	742.2310	0.00
11/02/2019	ALBI On 02-May-19			Index Future	654.05	661.3240	654.0450	661.3240	885.00
11/02/2019	ALBI On 01-August-19			Index Future	666.22	673.6380	666.2180	673.6380	0.00
11/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2019	ES33 On 07-February-19			Bond Future	10.80	79.1268	10.8000	79.1268	0.00
11/02/2019	ES33 On 02-May-19			Bond Future	11.03	76.8579	11.0309	76.8579	350.00
11/02/2019	ES33 On 01-August-19			Bond Future	11.14	78.2893	11.1410	78.2893	0.00
11/02/2019	ES42 On 07-February-19			Bond Future	11.05	81.4021	11.0450	81.4021	0.00
11/02/2019	ES42 On 02-May-19			Bond Future	11.28	78.6959	11.2806	78.6959	4,919.00
11/02/2019	ES42 On 01-August-19			Bond Future	11.39	80.1621	11.3881	80.1621	0.00
11/02/2019	GOVI On 02-May-19			GOVI	647.48	655.0060	647.4840	655.0060	441.00
11/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	7	0	7	0.00
11/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	7	0	7	0.00
11/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	7	0	7	0.00
11/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	3960	0	3960	0	0.00
11/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	3760	0	3760	0	0.00
11/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	3860	0	3860	0	0.00
11/02/2019	GOVI On 01-August-19			GOVI	659.54	667.2030	659.5350	667.2030	0.00
11/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	208450	29	208450	29	0.00
11/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	208550	29	208550	29	0.00
11/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	208650	29	208650	29	0.00
11/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

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11/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2019	IGOV On 02-May-19			Index Future	260.76	260.8680	260.7580	260.8680	737.00
11/02/2019	IGOV On 01-August-19			Index Future	265.67	265.7880	265.6740	265.7880	0.00
11/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
11/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
11/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
11/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
11/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
11/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
11/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8000	102.8200	102.8000	0.00
11/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.82	98.8000	98.8200	98.8000	0.00
11/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.38	102.3500	102.3800	102.3500	0.00
11/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.35	99.3100	99.3500	99.3100	0.00
11/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.13	96.0800	96.1300	96.0800	0.00
11/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.28	95.2200	95.2800	95.2200	0.00
11/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.40	94.3200	94.4000	94.3200	0.00
11/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.49	94.3900	94.4900	94.3900	0.00
11/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.63	96.5000	96.6300	96.5000	51.00
11/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.70	96.5600	96.7000	96.5600	0.00
11/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.83	97.6800	97.8300	97.6800	0.00
11/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.69	101.5400	101.6900	101.5400	0.00
11/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.89	102.7300	102.8900	102.7300	0.00
11/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.20	96.0200	96.2000	96.0200	0.00
11/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.22	102.0300	102.2200	102.0300	0.00
11/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.68	97.4600	97.6800	97.4600	0.00
11/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.17	93.8200	94.1700	93.8200	0.00
11/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.14	90.7800	91.1400	90.7800	0.00
11/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.86	89.4900	89.8600	89.4900	0.00
11/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.02	91.6500	92.0200	91.6500	0.00
11/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.83	95.4500	95.8300	95.4500	0.00
11/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.39	94.0000	94.3900	94.0000	0.00
11/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.47	96.0800	96.4700	96.0800	0.00
11/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.96	101.5500	101.9600	101.5500	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
11/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.32	101.9000	102.3200	101.9000	0.00
11/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.80	95.3600	95.8000	95.3600	0.00
11/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.02	102.5800	103.0200	102.5800	0.00
11/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.54	96.0900	96.5400	96.0900	0.00
11/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
11/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
11/02/2019	R023 On 07-February-19			Bond Future	7.84	103.2196	7.8400	103.2196	0.00
11/02/2019	R023 On 02-May-19			Bond Future	7.99	101.0944	7.9870	101.0944	69,199.00
11/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1708	2	1708	2	0.00
11/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1681	2	1681	2	0.00
11/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1655	2	1655	2	0.00
11/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	204	0	204	0	0.00
11/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	209	0	209	0	0.00
11/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	199	0	199	0	0.00
11/02/2019	R023 On 01-August-19			Bond Future	8.02	102.9770	8.0180	102.9770	0.00
11/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3012	3	3012	3	0.00
11/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3060	3	3060	3	0.00
11/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3036	3	3036	3	0.00
11/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	284	0	284	0	0.00
11/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	279	0	279	0	0.00
11/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	289	0	289	0	0.00
11/02/2019	R035 On 07-February-19			Bond Future	9.55	98.5900	9.5450	98.5900	0.00
11/02/2019	R035 On 02-May-19			Bond Future	9.74	95.9974	9.7354	95.9974	74,673.00
11/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2037	3	2037	3	0.00
11/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2077	3	2077	3	0.00
11/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1998	3	1998	3	0.00
11/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2039	2	2039	2	0.00
11/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1966	1	1966	1	0.00
11/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2002	1	2002	1	0.00
11/02/2019	R035 On 01-August-19			Bond Future	9.80	97.7851	9.8006	97.7851	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
11/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5013	6	5013	6	0.00
11/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4963	6	4963	6	0.00
11/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4914	6	4914	6	0.00
11/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1835	1	1835	1	0.00
11/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1856	1	1856	1	0.00
11/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1813	1	1813	1	0.00
11/02/2019	R186 On 07-February-19			Bond Future	8.67	111.7759	8.6700	111.7759	0.00
11/02/2019	R186 On 02-May-19			Bond Future	8.84	113.8297	8.8370	113.8297	67,445.00
11/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2035	3	2035	3	0.00
11/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	892	1	892	1	3,250.00
11/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1998	3	1998	3	0.00
11/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5292	6	5292	6	0.00
11/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6898	8	6898	8	0.00
11/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1961	3	1961	3	0.00
11/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3142	4	3142	4	200.00
11/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6339	7	6339	7	0.00
11/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2923	4	2923	4	3,250.00
11/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1584	2	1584	2	0.00
11/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1924	2	1924	2	7,000.00
11/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6643	7	6643	7	0.00
11/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1279	2	1279	2	7,500.00
11/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2110	3	2110	3	0.00
11/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1011	1	1011	1	200.00
11/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2710	3	2710	3	90.00
11/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	825	1	825	1	90.00
11/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	591	1	591	1	7,000.00
11/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	987	1	987	1	0.00
11/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2562	2	2562	2	0.00
11/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2089	2	2089	2	0.00
11/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	507	0	507	0	0.00
11/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1807	1	1807	1	0.00
11/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	887	1	887	1	3,250.00
11/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1220	1	1220	1	4,250.00
11/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1493	1	1493	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
11/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	637	0	637	0	0.00
11/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	174	0	174	0	7,000.00
11/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	72	0	72	0	3,250.00
11/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	946	1	946	1	0.00
11/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	61	0	61	0	200.00
11/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	89	0	89	0	90.00
11/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	568	0	568	0	0.00
11/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1980	2	1980	2	0.00
11/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	966	1	966	1	0.00
11/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	926	1	926	1	0.00
11/02/2019	R186 On 01-August-19			Bond Future	8.90	110.6503	8.8992	110.6503	0.00
11/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2565	3	2565	3	6,000.00
11/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4371	5	4371	5	0.00
11/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	710	1	710	1	6,000.00
11/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4455	5	4455	5	0.00
11/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6781	8	6781	8	0.00
11/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4413	5	4413	5	0.00
11/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	944	1	944	1	0.00
11/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	933	1	933	1	0.00
11/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	405	0	405	0	6,000.00
11/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1723	1	1723	1	0.00
11/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	956	1	956	1	0.00
11/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4143	4	4143	4	0.00
11/02/2019	R197 On 07-February-19			Bond Future	300.08	300.0825	300.0825	300.0825	0.00
11/02/2019	R197 On 02-May-19			Bond Future	304.92	305.0407	304.9201	305.0407	2,350.00
11/02/2019	R197 On 01-August-19			Bond Future	303.12	303.2401	303.1164	303.2401	0.00
11/02/2019	R202 On 07-February-19			Bond Future	234.39	234.3914	234.3914	234.3914	0.00
11/02/2019	R202 On 02-May-19			Bond Future	238.41	238.5045	238.4118	238.5045	8,786.00
11/02/2019	R202 On 01-August-19			Bond Future	238.90	238.9906	238.8956	238.9906	0.00
11/02/2019	R207 On 07-February-19			Bond Future	6.53	101.1879	6.5300	101.1879	0.00
11/02/2019	R207 On 02-May-19			Bond Future	6.49	102.8575	6.4896	102.8575	6,924.00
11/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	746	1	746	1	0.00
11/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	759	1	759	1	0.00
11/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	752	1	752	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
11/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R207 On 01-August-19			Bond Future	5.84	101.1316	5.8408	101.1316	0.00
11/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	647	1	647	1	0.00
11/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	651	1	651	1	0.00
11/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	655	1	655	1	0.00
11/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/02/2019	R208 On 07-February-19			Bond Future	7.07	101.8698	7.0700	101.8698	0.00
11/02/2019	R208 On 02-May-19			Bond Future	7.16	100.2124	7.1599	100.2124	13,834.00
11/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1500	2	1500	2	0.00
11/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1516	2	1516	2	0.00
11/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1532	2	1532	2	0.00
11/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	17	0	17	0	0.00
11/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	18	0	18	0	0.00
11/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	18	0	18	0	0.00
11/02/2019	R208 On 01-August-19			Bond Future	7.10	102.0788	7.0960	102.0788	0.00
11/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1676	2	1676	2	0.00
11/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1662	2	1662	2	0.00
11/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1649	2	1649	2	0.00
11/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	55	0	55	0	0.00
11/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	53	0	53	0	0.00
11/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	54	0	54	0	0.00
11/02/2019	R209 On 07-February-19			Bond Future	9.50	75.0713	9.5000	75.0713	0.00
11/02/2019	R209 On 02-May-19			Bond Future	9.68	73.3988	9.6846	73.3988	106,928.00
11/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1751	2	1751	2	0.00
11/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2752	4	2752	4	760.00
11/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	810	1	810	1	760.00
11/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1717	2	1717	2	0.00
11/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5370	6	5370	6	0.00
11/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6422	7	6422	7	0.00
11/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1785	2	1785	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
11/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1748	1	1748	1	0.00
11/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1064	1	1064	1	0.00
11/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	212	0	212	0	760.00
11/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	365	0	365	0	11,560.00
11/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3025	2	3025	2	0.00
11/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1716	1	1716	1	0.00
11/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1686	1	1686	1	0.00
11/02/2019	R209 On 01-August-19			Bond Future	9.74	74.7660	9.7428	74.7660	0.00
11/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4166	5	4166	5	0.00
11/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4250	5	4250	5	0.00
11/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4207	5	4207	5	0.00
11/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1608	1	1608	1	0.00
11/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1626	1	1626	1	0.00
11/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1589	1	1589	1	0.00
11/02/2019	R210 On 07-February-19			Bond Future	187.89	187.8887	187.8887	187.8887	0.00
11/02/2019	R210 On 02-May-19			Bond Future	188.47	188.5206	188.4653	188.5206	2,448.00
11/02/2019	R210 On 01-August-19			Bond Future	192.02	192.0766	192.0199	192.0766	0.00
11/02/2019	R212 On 07-February-19			Bond Future	156.20	156.2004	156.2004	156.2004	0.00
11/02/2019	R212 On 02-May-19			Bond Future	158.79	158.8035	158.7853	158.8035	4,973.00
11/02/2019	R212 On 01-August-19			Bond Future	159.56	161.7276	159.5597	161.7276	0.00
11/02/2019	R213 On 07-February-19			Bond Future	9.27	86.9182	9.2700	86.9182	0.00
11/02/2019	R213 On 02-May-19			Bond Future	9.45	84.9986	9.4529	84.9986	31,394.00
11/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1770	2	1770	2	0.00
11/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1736	2	1736	2	0.00
11/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1703	2	1703	2	0.00
11/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1507	1	1507	1	0.00
11/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1535	1	1535	1	0.00
11/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1479	1	1479	1	0.00
11/02/2019	R213 On 01-August-19			Bond Future	9.51	86.5815	9.5145	86.5815	0.00
11/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4193	5	4193	5	0.00
11/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4234	5	4234	5	0.00
11/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4276	5	4276	5	0.00
11/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1389	1	1389	1	0.00
11/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1422	1	1422	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
11/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1405	1	1405	1	0.00
11/02/2019	R214 On 07-February-19			Bond Future	9.68	74.2283	9.6750	74.2283	0.00
11/02/2019	R214 On 02-May-19			Bond Future	9.86	72.3716	9.8634	72.3716	28,570.00
11/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1846	3	1846	3	0.00
11/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1776	2	1776	2	0.00
11/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1811	2	1811	2	0.00
11/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1834	1	1834	1	0.00
11/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1801	1	1801	1	0.00
11/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1866	1	1866	1	0.00
11/02/2019	R214 On 01-August-19			Bond Future	9.92	73.7192	9.9217	73.7192	0.00
11/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4343	5	4343	5	0.00
11/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4386	5	4386	5	0.00
11/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4300	5	4300	5	0.00
11/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1724	1	1724	1	0.00
11/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1705	1	1705	1	0.00
11/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1685	1	1685	1	0.00
11/02/2019	R248 On 07-February-19			Bond Future	9.69	94.9003	9.6900	94.9003	0.00
11/02/2019	R248 On 02-May-19			Bond Future	9.88	92.3500	9.8786	92.3500	109,119.00
11/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2375	3	2375	3	0.00
11/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2330	3	2330	3	0.00
11/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2421	3	2421	3	0.00
11/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2232	2	2232	2	0.00
11/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2151	2	2151	2	0.00
11/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2191	2	2191	2	0.00
11/02/2019	R248 On 01-August-19			Bond Future	9.94	94.0697	9.9372	94.0697	0.00
11/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5554	7	5554	7	0.00
11/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5499	7	5499	7	0.00
11/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5445	7	5445	7	0.00
11/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2104	2	2104	2	0.00
11/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2129	2	2129	2	0.00
11/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2080	2	2080	2	0.00