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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	2025 On 01-August-19			Bond Future	136.69	137.1441	136.6863	137.1441	1,622.00
13/05/2019	2025 On 07-November-19			Bond Future	139.51	139.9777	139.5101	139.9777	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
13/05/2019	2025 On 06-February-20			Bond Future	140.79	141.2708	140.7937	141.2708	0.00
13/05/2019	2029 On 01-August-19			Bond Future	103.80	104.1994	103.8005	104.1994	4,180.00
13/05/2019	2029 On 07-November-19			Bond Future	104.85	105.2610	104.8537	105.2610	0.00
13/05/2019	2029 On 06-February-20			Bond Future	106.92	107.3386	106.9231	107.3386	0.00
13/05/2019	2030 On 01-August-19			Bond Future	9.19	92.7057	9.1910	92.7057	45,397.00
13/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	90	0	90	0	2,025.00
13/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1624	2	1624	2	5,400.00
13/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3584	4	3584	4	0.00
13/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3536	4	3536	4	0.00
13/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4687	5	4687	5	0.00
13/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4739	5	4739	5	0.00
13/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	348	0	348	0	5,400.00
13/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1398	2	1398	2	2,025.00
13/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4635	5	4635	5	0.00
13/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1798	2	1798	2	0.00
13/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	495	1	495	1	0.00
13/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1303	1	1303	1	0.00
13/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	304	0	304	0	0.00
13/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3192	3	3192	3	0.00
13/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	319	0	319	0	0.00
13/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	530	0	530	0	4,800.00
13/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3701	3	3701	3	0.00
13/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1656	1	1656	1	0.00
13/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	311	0	311	0	0.00
13/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	518	0	518	0	5,400.00
13/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1442	1	1442	1	0.00
13/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5583	5	5583	5	0.00
13/05/2019	2030 On 07-November-19			Bond Future	9.25	94.5977	9.2478	94.5977	0.00
13/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1921	2	1921	2	5,500.00
13/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3193	4	3193	4	0.00
13/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	757	1	757	1	5,500.00
13/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3231	4	3231	4	0.00
13/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4340	5	4340	5	0.00
13/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3156	3	3156	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
13/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1979	2	1979	2	20,631.00
13/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4084	4	4084	4	0.00
13/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	706	1	706	1	20,631.00
13/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1351	1	1351	1	20,631.00
13/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1800	2	1800	2	0.00
13/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2772	3	2772	3	0.00
13/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	5014	5	5014	5	0.00
13/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1777	2	1777	2	0.00
13/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4869	5	4869	5	0.00
13/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2838	3	2838	3	0.00
13/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1754	2	1754	2	0.00
13/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1253	1	1253	1	5,500.00
13/05/2019	2030 On 06-February-20			Bond Future	9.30	92.4340	9.2961	92.4340	0.00
13/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2468	3	2468	3	0.00
13/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2498	3	2498	3	0.00
13/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2528	3	2528	3	0.00
13/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3356	3	3356	3	0.00
13/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3419	3	3419	3	0.00
13/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3388	3	3388	3	0.00
13/05/2019	2032 On 01-August-19			Bond Future	9.43	94.7857	9.4344	94.7857	41,085.00
13/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4872	5	4872	5	0.00
13/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4817	5	4817	5	0.00
13/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4762	5	4762	5	0.00
13/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	417	0	417	0	0.00
13/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	399	0	399	0	0.00
13/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	408	0	408	0	0.00
13/05/2019	2032 On 07-November-19			Bond Future	9.50	92.5579	9.4971	92.5579	0.00
13/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3524	4	3524	4	0.00
13/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3483	4	3483	4	0.00
13/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3443	4	3443	4	0.00
13/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2064	2	2064	2	0.00
13/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2090	2	2090	2	0.00
13/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2038	2	2038	2	0.00
13/05/2019	2032 On 06-February-20			Bond Future	9.55	94.3640	9.5500	94.3640	0.00

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13/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2774	3	2774	3	0.00
13/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2806	3	2806	3	0.00
13/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2742	3	2742	3	0.00
13/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3880	4	3880	4	0.00
13/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3845	4	3845	4	0.00
13/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3809	4	3809	4	0.00
13/05/2019	2033 On 01-August-19			Bond Future	105.77	106.6377	105.7742	106.6377	6,090.00
13/05/2019	2033 On 07-November-19			Bond Future	106.79	107.6749	106.7932	107.6749	0.00
13/05/2019	2033 On 06-February-20			Bond Future	108.90	109.8000	108.9010	109.8000	0.00
13/05/2019	2037 On 01-August-19			Bond Future	9.74	90.4209	9.7434	90.4209	46,487.00
13/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4678	5	4678	5	0.00
13/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4795	5	4795	5	0.00
13/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4736	5	4736	5	0.00
13/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	622	1	622	1	0.00
13/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	609	1	609	1	0.00
13/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	635	1	635	1	0.00
13/05/2019	2037 On 07-November-19			Bond Future	9.81	92.2664	9.8055	92.2664	0.00
13/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3674	4	3674	4	0.00
13/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3760	4	3760	4	0.00
13/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3717	4	3717	4	0.00
13/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2560	2	2560	2	0.00
13/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2529	2	2529	2	0.00
13/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2591	2	2591	2	0.00
13/05/2019	2037 On 06-February-20			Bond Future	9.86	89.8067	9.8599	89.8067	0.00
13/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3058	3	3058	3	0.00
13/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3022	3	3022	3	0.00
13/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2987	3	2987	3	0.00
13/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4458	4	4458	4	0.00
13/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4499	4	4499	4	0.00
13/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4418	4	4418	4	0.00
13/05/2019	2038 On 01-August-19			Bond Future	122.70	124.7077	122.6976	124.7077	11,598.00
13/05/2019	2038 On 07-November-19			Bond Future	125.23	127.2844	125.2326	127.2844	0.00
13/05/2019	2038 On 06-February-20			Bond Future	126.05	128.1431	126.0506	128.1431	0.00
13/05/2019	2040 On 01-August-19			Bond Future	9.83	93.4455	9.8333	93.4455	28,625.00

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13/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4847	5	4847	5	0.00
13/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4909	5	4909	5	0.00
13/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4971	5	4971	5	0.00
13/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	637	1	637	1	0.00
13/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	665	1	665	1	0.00
13/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	651	1	651	1	0.00
13/05/2019	2040 On 07-November-19			Bond Future	9.90	95.3527	9.8956	95.3527	0.00
13/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3847	4	3847	4	0.00
13/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2859	3	2859	3	1,260.00
13/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1199	1	1199	1	1,260.00
13/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3893	4	3893	4	0.00
13/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3939	4	3939	4	0.00
13/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2696	2	2696	2	0.00
13/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2763	3	2763	3	0.00
13/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3642	3	3642	3	0.00
13/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6254	6	6254	6	0.00
13/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2729	3	2729	3	0.00
13/05/2019	2040 On 06-February-20			Bond Future	9.95	92.7025	9.9503	92.7025	0.00
13/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3205	4	3205	4	0.00
13/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3281	4	3281	4	0.00
13/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3243	4	3243	4	0.00
13/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4877	5	4877	5	0.00
13/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4832	5	4832	5	0.00
13/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4922	5	4922	5	0.00
13/05/2019	2044 On 01-August-19			Bond Future	9.84	90.6739	9.8351	90.6739	41,321.00
13/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5119	6	5119	6	0.00
13/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6020	6	6020	6	0.00
13/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	593	1	593	1	228.00
13/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5182	6	5182	6	0.00
13/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2189	3	2189	3	100.00
13/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5056	6	5056	6	0.00
13/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	529	1	529	1	100.00
13/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1682	2	1682	2	228.00
13/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4373	5	4373	5	0.00

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13/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	829	1	829	1	228.00
13/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	652	1	652	1	0.00
13/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4688	4	4688	4	0.00
13/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	468	0	468	0	100.00
13/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4480	4	4480	4	0.00
13/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2490	2	2490	2	0.00
13/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	624	1	624	1	0.00
13/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1979	2	1979	2	0.00
13/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	638	1	638	1	0.00
13/05/2019	2044 On 07-November-19			Bond Future	9.89	92.5245	9.8942	92.5245	0.00
13/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4078	4	4078	4	0.00
13/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6508	7	6508	7	0.00
13/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4125	4	4125	4	0.00
13/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	952	1	952	1	328.00
13/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2686	3	2686	3	328.00
13/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4030	4	4030	4	0.00
13/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2747	3	2747	3	0.00
13/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7159	7	7159	7	0.00
13/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3987	4	3987	4	0.00
13/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2680	2	2680	2	0.00
13/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2713	3	2713	3	0.00
13/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1535	1	1535	1	328.00
13/05/2019	2044 On 06-February-20			Bond Future	9.95	89.9445	9.9460	89.9445	0.00
13/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3410	4	3410	4	0.00
13/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1246	1	1246	1	328.00
13/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3293	4	3293	4	328.00
13/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3372	4	3372	4	0.00
13/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8328	9	8328	9	0.00
13/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3450	4	3450	4	0.00
13/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4929	5	4929	5	0.00
13/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4837	5	4837	5	0.00
13/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1868	2	1868	2	328.00
13/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4883	5	4883	5	0.00
13/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5021	5	5021	5	0.00

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13/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8802	8	8802	8	0.00
13/05/2019	2046 On 01-August-19			Bond Future	116.44	117.6244	116.4387	117.6244	12,658.00
13/05/2019	2046 On 07-November-19			Bond Future	117.13	118.3400	117.1294	118.3400	0.00
13/05/2019	2046 On 06-February-20			Bond Future	119.44	120.6761	119.4412	120.6761	0.00
13/05/2019	2050 On 01-August-19			Bond Future	119.57	121.0540	119.5727	121.0540	10,948.00
13/05/2019	2050 On 07-November-19			Bond Future	122.04	123.5552	122.0428	123.5552	0.00
13/05/2019	2050 On 06-February-20			Bond Future	122.62	124.1572	122.6151	124.1572	0.00
13/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	AL37 On 01-August-19			Index Future	645.54	646.9720	645.5370	646.9720	0.00
13/05/2019	AL37 On 07-November-19			Index Future	658.70	660.1700	658.7010	660.1700	0.00
13/05/2019	AL37 On 06-February-20			Index Future	671.55	673.0460	671.5460	673.0460	0.00
13/05/2019	AL7T On 01-August-19			Index Future	747.68	750.8190	747.6790	750.8190	0.00
13/05/2019	AL7T On 07-November-19			Index Future	762.93	766.1350	762.9260	766.1350	0.00
13/05/2019	AL7T On 06-February-20			Index Future	777.80	781.0790	777.8030	781.0790	0.00
13/05/2019	ALBI On 01-August-19			Index Future	675.42	678.6410	675.4230	678.6410	975.00
13/05/2019	ALBI On 07-November-19			Index Future	689.20	692.4850	689.1960	692.4850	0.00
13/05/2019	ALBI On 06-February-20			Index Future	702.64	705.9920	702.6360	705.9920	0.00
13/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	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
13/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2019	ES33 On 01-August-19			Bond Future	10.93	78.9228	10.9335	78.9228	350.00
13/05/2019	ES33 On 07-November-19			Bond Future	11.05	76.7380	11.0469	76.7380	0.00
13/05/2019	ES33 On 06-February-20			Bond Future	11.15	78.2355	11.1514	78.2355	0.00
13/05/2019	ES42 On 01-August-19			Bond Future	11.21	80.6443	11.2118	80.6443	4,919.00
13/05/2019	ES42 On 07-November-19			Bond Future	11.32	78.0237	11.3236	78.0237	0.00
13/05/2019	ES42 On 06-February-20			Bond Future	11.42	79.5466	11.4225	79.5466	0.00
13/05/2019	GOVI On 01-August-19			GOVI	668.69	671.9940	668.6920	671.9940	444.00
13/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	300020	33	300020	33	0.00
13/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	300120	33	300120	33	0.00
13/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	300220	33	300220	33	0.00
13/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 07-November-19			GOVI	682.33	685.7020	682.3280	685.7020	0.00
13/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	94280	13	94280	13	0.00
13/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	94180	13	94180	13	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
13/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	94080	13	94080	13	0.00
13/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 06-February-20			GOVI	695.63	699.0770	695.6340	699.0770	0.00
13/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	74960	4	74960	4	0.00
13/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	75160	4	75160	4	0.00
13/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	75060	4	75060	4	0.00
13/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2019	IGOV On 01-August-19			Index Future	263.63	265.1340	263.6340	265.1340	815.00
13/05/2019	IGOV On 07-November-19			Index Future	269.08	270.6110	269.0790	270.6110	219.00
13/05/2019	IGOV On 06-February-20			Index Future	274.39	275.9520	274.3880	275.9520	0.00
13/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
13/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
13/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
13/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
13/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
13/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
13/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3100	102.3100	102.3100	0.00
13/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
13/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.00	95.9900	96.0000	95.9900	0.00
13/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.12	95.1200	95.1200	95.1200	0.00
13/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.19	94.2100	94.1900	94.2100	0.00
13/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.24	94.2400	94.2400	94.2400	0.00
13/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.33	96.3100	96.3300	96.3100	51.00
13/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.37	96.3200	96.3700	96.3200	0.00
13/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.45	97.3900	97.4500	97.3900	0.00
13/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.29	101.2200	101.2900	101.2200	0.00
13/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.45	102.3800	102.4500	102.3800	0.00
13/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.71	95.6300	95.7100	95.6300	0.00
13/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.70	101.6100	101.7000	101.6100	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
13/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.10	97.0000	97.1000	97.0000	0.00
13/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.23	93.1100	93.2300	93.1100	0.00
13/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.17	90.0500	90.1700	90.0500	0.00
13/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.85	88.7300	88.8500	88.7300	0.00
13/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.00	90.8700	91.0000	90.8700	0.00
13/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.80	94.6700	94.8000	94.6700	0.00
13/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.32	93.2000	93.3200	93.2000	0.00
13/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.39	95.2600	95.3900	95.2600	0.00
13/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.88	100.7500	100.8800	100.7500	0.00
13/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.23	101.0900	101.2300	101.0900	0.00
13/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.67	94.5100	94.6700	94.5100	0.00
13/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.93	101.7700	101.9300	101.7700	0.00
13/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.41	95.2500	95.4100	95.2500	0.00
13/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/05/2019	R023 On 01-August-19			Bond Future	7.66	103.8234	7.6623	103.8234	56,858.00
13/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3820	4	3820	4	0.00
13/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3878	4	3878	4	0.00
13/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3849	4	3849	4	0.00
13/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	10	0	10	0	0.00
13/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	10	0	10	0	0.00
13/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	11	0	11	0	0.00
13/05/2019	R023 On 07-November-19			Bond Future	7.66	102.0081	7.6649	102.0081	0.00
13/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1428	2	1428	2	0.00
13/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1449	2	1449	2	0.00
13/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1469	2	1469	2	0.00
13/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	512	0	512	0	0.00
13/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	520	0	520	0	0.00
13/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	528	0	528	0	0.00
13/05/2019	R023 On 06-February-20			Bond Future	7.65	103.9984	7.6488	103.9984	0.00
13/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	814	1	814	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
13/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	842	1	842	1	0.00
13/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	828	1	828	1	0.00
13/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1147	1	1147	1	0.00
13/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1134	1	1134	1	0.00
13/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1159	1	1159	1	0.00
13/05/2019	R035 On 01-August-19			Bond Future	9.64	98.3081	9.6395	98.3081	58,977.00
13/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4940	5	4940	5	0.00
13/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4881	5	4881	5	0.00
13/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4822	5	4822	5	0.00
13/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	537	0	537	0	0.00
13/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	549	0	549	0	0.00
13/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	525	0	525	0	0.00
13/05/2019	R035 On 07-November-19			Bond Future	9.71	95.8094	9.7059	95.8094	0.00
13/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2313	3	2313	3	3,500.00
13/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3676	4	3676	4	0.00
13/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	724	1	724	1	3,500.00
13/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3720	4	3720	4	0.00
13/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3763	4	3763	4	0.00
13/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5288	6	5288	6	0.00
13/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2426	2	2426	2	0.00
13/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2456	2	2456	2	0.00
13/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1614	1	1614	1	3,500.00
13/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3724	3	3724	3	0.00
13/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6907	6	6907	6	0.00
13/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2397	2	2397	2	0.00
13/05/2019	R035 On 06-February-20			Bond Future	9.76	97.6789	9.7649	97.6789	0.00
13/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3138	3	3138	3	0.00
13/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3103	3	3103	3	0.00
13/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3067	3	3067	3	0.00
13/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4375	4	4375	4	0.00
13/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4295	4	4295	4	0.00
13/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4335	4	4335	4	0.00
13/05/2019	R186 On 01-August-19			Bond Future	8.57	112.1050	8.5651	112.1050	111,915.00
13/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5427	6	5427	6	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
13/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3143	3	3143	3	6,000.00
13/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	650	1	650	1	6,000.00
13/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5529	6	5529	6	0.00
13/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	818	1	818	1	0.00
13/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5478	6	5478	6	0.00
13/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1734	2	1734	2	0.00
13/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3937	4	3937	4	0.00
13/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8291	9	8291	9	0.00
13/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1888	2	1888	2	0.00
13/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	963	1	963	1	6,200.00
13/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	109	0	109	0	0.00
13/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	258	0	258	0	0.00
13/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	112	0	112	0	0.00
13/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	17	0	17	0	6,000.00
13/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	403	0	403	0	0.00
13/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	115	0	115	0	0.00
13/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2187	2	2187	2	0.00
13/05/2019	R186 On 07-November-19			Bond Future	8.61	114.3924	8.6114	114.3924	0.00
13/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2324	3	2324	3	0.00
13/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3052	3	3052	3	0.00
13/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	997	1	997	1	5,000.00
13/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3126	3	3126	3	0.00
13/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3089	3	3089	3	0.00
13/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1208	1	1208	1	0.00
13/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3145	3	3145	3	0.00
13/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1226	1	1226	1	0.00
13/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1667	2	1667	2	5,000.00
13/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1243	1	1243	1	0.00
13/05/2019	R186 On 06-February-20			Bond Future	8.65	111.3162	8.6458	111.3162	0.00
13/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2139	2	2139	2	0.00
13/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2196	2	2196	2	0.00
13/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2167	2	2167	2	0.00
13/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2632	2	2632	2	0.00
13/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2606	2	2606	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
13/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2658	2	2658	2	0.00
13/05/2019	R197 On 01-August-19			Bond Future	303.21	303.2951	303.2138	303.2951	2,507.00
13/05/2019	R197 On 07-November-19			Bond Future	309.48	309.5614	309.4777	309.5614	0.00
13/05/2019	R197 On 06-February-20			Bond Future	307.94	308.0257	307.9399	308.0257	0.00
13/05/2019	R202 On 01-August-19			Bond Future	238.07	239.6830	238.0723	239.6830	9,390.00
13/05/2019	R202 On 07-November-19			Bond Future	242.99	244.6350	242.9903	244.6350	0.00
13/05/2019	R202 On 06-February-20			Bond Future	243.72	245.4023	243.7248	245.4023	0.00
13/05/2019	R207 On 01-August-19			Bond Future	5.64	101.0986	5.6367	101.0986	4,891.00
13/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	736	1	736	1	0.00
13/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	740	1	740	1	0.00
13/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	744	1	744	1	0.00
13/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R207 On 07-November-19			Bond Future	2.58	103.1615	2.5791	103.1615	0.00
13/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	3	0	3	0	0.00
13/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	4	0	4	0	0.00
13/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	3	0	3	0	0.00
13/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	97	0	97	0	0.00
13/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	95	0	95	0	0.00
13/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	94	0	94	0	0.00
13/05/2019	R208 On 01-August-19			Bond Future	6.48	102.7697	6.4786	102.7697	10,880.00
13/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2573	3	2573	3	0.00
13/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2558	3	2558	3	0.00
13/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2543	3	2543	3	0.00
13/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
13/05/2019	R208 On 07-November-19			Bond Future	6.23	101.4613	6.2326	101.4613	0.00
13/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	861	1	861	1	0.00
13/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	850	1	850	1	0.00
13/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	838	1	838	1	0.00
13/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	70	0	70	0	0.00
13/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	71	0	71	0	0.00

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13/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	68	0	68	0	0.00
13/05/2019	R208 On 06-February-20			Bond Future	5.85	103.4410	5.8472	103.4410	0.00
13/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	443	0	443	0	0.00
13/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	451	0	451	0	0.00
13/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	459	0	459	0	0.00
13/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	140	0	140	0	0.00
13/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	146	0	146	0	0.00
13/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	143	0	143	0	0.00
13/05/2019	R209 On 01-August-19			Bond Future	9.59	75.1424	9.5883	75.1424	87,926.00
13/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4033	4	4033	4	0.00
13/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4133	5	4133	5	0.00
13/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	802	1	802	1	7,560.00
13/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4083	4	4083	4	0.00
13/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2425	3	2425	3	7,560.00
13/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5632	6	5632	6	0.00
13/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	248	0	248	0	7,560.00
13/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	483	0	483	0	0.00
13/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2721	2	2721	2	0.00
13/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1061	1	1061	1	0.00
13/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	494	0	494	0	0.00
13/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	473	0	473	0	0.00
13/05/2019	R209 On 07-November-19			Bond Future	9.64	73.5226	9.6448	73.5226	0.00
13/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3126	3	3126	3	0.00
13/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3201	4	3201	4	0.00
13/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3163	3	3163	3	0.00
13/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2107	2	2107	2	0.00
13/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2081	2	2081	2	0.00
13/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2133	2	2133	2	0.00
13/05/2019	R209 On 06-February-20			Bond Future	9.69	74.9573	9.6924	74.9573	0.00
13/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2626	3	2626	3	0.00
13/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2657	3	2657	3	0.00
13/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2595	3	2595	3	0.00
13/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3841	4	3841	4	0.00
13/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3806	4	3806	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
13/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3772	4	3772	4	0.00
13/05/2019	R210 On 01-August-19			Bond Future	191.33	192.0470	191.3257	192.0470	3,142.00
13/05/2019	R210 On 07-November-19			Bond Future	192.68	193.4157	192.6788	193.4157	0.00
13/05/2019	R210 On 06-February-20			Bond Future	196.48	197.2333	196.4818	197.2333	0.00
13/05/2019	R212 On 01-August-19			Bond Future	159.67	159.7304	159.6681	159.7304	6,690.00
13/05/2019	R212 On 07-November-19			Bond Future	162.97	163.0307	162.9668	163.0307	0.00
13/05/2019	R212 On 06-February-20			Bond Future	163.94	164.0091	163.9437	164.0091	0.00
13/05/2019	R213 On 01-August-19			Bond Future	9.31	87.4042	9.3051	87.4042	17,140.00
13/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4435	5	4435	5	0.00
13/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4536	5	4536	5	0.00
13/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4485	5	4485	5	0.00
13/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	376	0	376	0	0.00
13/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	359	0	359	0	0.00
13/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	367	0	367	0	0.00
13/05/2019	R213 On 07-November-19			Bond Future	9.37	85.6346	9.3658	85.6346	0.00
13/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3092	3	3092	3	0.00
13/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3166	4	3166	4	0.00
13/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3129	3	3129	3	0.00
13/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1796	2	1796	2	0.00
13/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1750	2	1750	2	0.00
13/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1773	2	1773	2	0.00
13/05/2019	R213 On 06-February-20			Bond Future	9.42	87.3055	9.4189	87.3055	0.00
13/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2498	3	2498	3	0.00
13/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2468	3	2468	3	0.00
13/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2439	3	2439	3	0.00
13/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3371	3	3371	3	0.00
13/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3402	3	3402	3	0.00
13/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3340	3	3340	3	0.00
13/05/2019	R214 On 01-August-19			Bond Future	9.80	73.8604	9.7989	73.8604	10,672.00
13/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4090	4	4090	4	0.00
13/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4141	5	4141	5	0.00
13/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4040	4	4040	4	0.00
13/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	639	1	639	1	0.00
13/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	626	1	626	1	0.00

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13/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	614	1	614	1	0.00
13/05/2019	R214 On 07-November-19			Bond Future	9.86	72.0683	9.8591	72.0683	0.00
13/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3283	4	3283	4	0.00
13/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3245	4	3245	4	0.00
13/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3322	4	3322	4	0.00
13/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2309	2	2309	2	0.00
13/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2281	2	2281	2	0.00
13/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2254	2	2254	2	0.00
13/05/2019	R214 On 06-February-20			Bond Future	9.91	73.4745	9.9125	73.4745	0.00
13/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2729	3	2729	3	0.00
13/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2793	3	2793	3	0.00
13/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2761	3	2761	3	0.00
13/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4060	4	4060	4	0.00
13/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4024	4	4024	4	0.00
13/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4097	4	4097	4	0.00
13/05/2019	R248 On 01-August-19			Bond Future	9.77	94.5221	9.7730	94.5221	102,934.00
13/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5548	6	5548	6	0.00
13/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5483	6	5483	6	0.00
13/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5418	6	5418	6	0.00
13/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	671	1	671	1	0.00
13/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	685	1	685	1	0.00
13/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	657	1	657	1	0.00
13/05/2019	R248 On 07-November-19			Bond Future	9.83	92.0096	9.8320	92.0096	48.00
13/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4343	5	4343	5	0.00
13/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4293	5	4293	5	0.00
13/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4243	5	4243	5	0.00
13/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2691	3	2691	3	0.00
13/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2726	3	2726	3	0.00
13/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2658	2	2658	2	0.00
13/05/2019	R248 On 06-February-20			Bond Future	9.88	93.8049	9.8842	93.8049	0.00
13/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3491	4	3491	4	0.00
13/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3532	4	3532	4	0.00
13/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3450	4	3450	4	0.00
13/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4958	5	4958	5	0.00



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13/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5052	5	5052	5	0.00
13/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5005	5	5005	5	0.00