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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
14/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	2025 On 01-August-19			Bond Future	136.71	136.6863	136.7062	136.6863	1,622.00
14/05/2019	2025 On 07-November-19			Bond Future	139.53	139.5101	139.5300	139.5101	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
14/05/2019	2025 On 06-February-20			Bond Future	140.81	140.7937	140.8138	140.7937	0.00
14/05/2019	2029 On 01-August-19			Bond Future	103.77	103.8005	103.7700	103.8005	4,180.00
14/05/2019	2029 On 07-November-19			Bond Future	104.82	104.8537	104.8223	104.8537	0.00
14/05/2019	2029 On 06-February-20			Bond Future	106.89	106.9231	106.8910	106.9231	0.00
14/05/2019	2030 On 01-August-19			Bond Future	9.16	92.2210	9.1591	92.2210	49,379.00
14/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1722	2	1722	2	5,400.00
14/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3735	4	3735	4	0.00
14/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	100	0	100	0	2,025.00
14/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3686	4	3686	4	0.00
14/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4854	5	4854	5	0.00
14/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4907	5	4907	5	0.00
14/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	380	0	380	0	5,400.00
14/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1487	1	1487	1	2,025.00
14/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4802	5	4802	5	0.00
14/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	537	0	537	0	0.00
14/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1902	2	1902	2	0.00
14/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	272	0	272	0	0.00
14/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1207	1	1207	1	0.00
14/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3034	3	3034	3	0.00
14/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	285	0	285	0	0.00
14/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	480	1	480	1	4,800.00
14/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3533	4	3533	4	0.00
14/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1545	2	1545	2	0.00
14/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	279	0	279	0	0.00
14/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1340	1	1340	1	0.00
14/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	468	1	468	1	5,400.00
14/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5393	6	5393	6	0.00
14/05/2019	2030 On 07-November-19			Bond Future	9.21	94.1028	9.2148	94.1028	0.00
14/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2008	2	2008	2	5,500.00
14/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3312	3	3312	3	0.00
14/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	802	1	802	1	5,500.00
14/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3350	3	3350	3	0.00
14/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4478	4	4478	4	0.00
14/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3273	3	3273	3	0.00

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14/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2068	2	2068	2	20,631.00
14/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4218	4	4218	4	0.00
14/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	749	1	749	1	20,631.00
14/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1281	1	1281	1	20,631.00
14/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1713	2	1713	2	0.00
14/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2657	3	2657	3	0.00
14/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4853	5	4853	5	0.00
14/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1691	2	1691	2	0.00
14/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4710	5	4710	5	0.00
14/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2721	3	2721	3	0.00
14/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1669	2	1669	2	0.00
14/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1187	1	1187	1	5,500.00
14/05/2019	2030 On 06-February-20			Bond Future	9.26	91.9293	9.2618	91.9293	0.00
14/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2560	2	2560	2	0.00
14/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2591	2	2591	2	0.00
14/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2621	3	2621	3	0.00
14/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3242	3	3242	3	0.00
14/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3303	3	3303	3	0.00
14/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3273	3	3273	3	0.00
14/05/2019	2032 On 01-August-19			Bond Future	9.41	94.2227	9.4130	94.2227	41,085.00
14/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4989	5	4989	5	0.00
14/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4934	5	4934	5	0.00
14/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4878	5	4878	5	0.00
14/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	386	0	386	0	0.00
14/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	369	0	369	0	0.00
14/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	378	0	378	0	0.00
14/05/2019	2032 On 07-November-19			Bond Future	9.47	91.9831	9.4750	91.9831	0.00
14/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3606	4	3606	4	0.00
14/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3566	3	3566	3	0.00
14/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3525	3	3525	3	0.00
14/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1997	2	1997	2	0.00
14/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2022	2	2022	2	0.00
14/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1972	2	1972	2	0.00
14/05/2019	2032 On 06-February-20			Bond Future	9.53	93.7779	9.5271	93.7779	0.00

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14/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2839	3	2839	3	0.00
14/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2872	3	2872	3	0.00
14/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2807	3	2807	3	0.00
14/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3793	4	3793	4	0.00
14/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3758	4	3758	4	0.00
14/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3723	4	3723	4	0.00
14/05/2019	2033 On 01-August-19			Bond Future	105.67	105.7742	105.6652	105.7742	6,090.00
14/05/2019	2033 On 07-November-19			Bond Future	106.68	106.7932	106.6816	106.7932	0.00
14/05/2019	2033 On 06-February-20			Bond Future	108.79	108.9010	108.7870	108.9010	0.00
14/05/2019	2037 On 01-August-19			Bond Future	9.74	89.7928	9.7374	89.7928	42,490.00
14/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4705	5	4705	5	0.00
14/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4822	5	4822	5	0.00
14/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4763	5	4763	5	0.00
14/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	603	1	603	1	0.00
14/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	590	1	590	1	0.00
14/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	616	1	616	1	0.00
14/05/2019	2037 On 07-November-19			Bond Future	9.80	91.6251	9.7993	91.6251	0.00
14/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3692	4	3692	4	0.00
14/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3779	4	3779	4	0.00
14/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3735	4	3735	4	0.00
14/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2532	3	2532	3	0.00
14/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2501	3	2501	3	0.00
14/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2563	3	2563	3	0.00
14/05/2019	2037 On 06-February-20			Bond Future	9.85	89.1527	9.8536	89.1527	0.00
14/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3073	3	3073	3	0.00
14/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3037	3	3037	3	0.00
14/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3002	3	3002	3	0.00
14/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4426	4	4426	4	0.00
14/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4467	4	4467	4	0.00
14/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4386	4	4386	4	0.00
14/05/2019	2038 On 01-August-19			Bond Future	122.72	122.6976	122.7170	122.6976	11,598.00
14/05/2019	2038 On 07-November-19			Bond Future	125.25	125.2326	125.2519	125.2326	0.00
14/05/2019	2038 On 06-February-20			Bond Future	126.07	126.0506	126.0703	126.0506	0.00
14/05/2019	2040 On 01-August-19			Bond Future	9.82	92.8556	9.8170	92.8556	28,687.00

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14/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4944	5	4944	5	0.00
14/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5006	5	5006	5	0.00
14/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5069	5	5069	5	0.00
14/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	601	1	601	1	0.00
14/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	628	1	628	1	0.00
14/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	614	1	614	1	0.00
14/05/2019	2040 On 07-November-19			Bond Future	9.88	94.7506	9.8788	94.7506	0.00
14/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3915	4	3915	4	0.00
14/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2916	3	2916	3	1,260.00
14/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1229	1	1229	1	1,260.00
14/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3962	4	3962	4	0.00
14/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	4009	4	4009	4	0.00
14/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2630	3	2630	3	0.00
14/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2696	3	2696	3	0.00
14/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3562	4	3562	4	0.00
14/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6148	6	6148	6	0.00
14/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2663	3	2663	3	0.00
14/05/2019	2040 On 06-February-20			Bond Future	9.93	92.0886	9.9331	92.0886	0.00
14/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3261	3	3261	3	0.00
14/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3338	3	3338	3	0.00
14/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3299	3	3299	3	0.00
14/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4795	5	4795	5	0.00
14/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4750	5	4750	5	0.00
14/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4839	5	4839	5	0.00
14/05/2019	2044 On 01-August-19			Bond Future	9.82	90.1577	9.8189	90.1577	41,437.00
14/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5219	5	5219	5	0.00
14/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6128	6	6128	6	0.00
14/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	614	1	614	1	228.00
14/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5283	5	5283	5	0.00
14/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2248	2	2248	2	100.00
14/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5155	5	5155	5	0.00
14/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	549	1	549	1	100.00
14/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1731	2	1731	2	228.00
14/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4466	4	4466	4	0.00

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14/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	785	1	785	1	228.00
14/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	615	1	615	1	0.00
14/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4571	5	4571	5	0.00
14/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	439	0	439	0	100.00
14/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4365	4	4365	4	0.00
14/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2403	2	2403	2	0.00
14/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	588	1	588	1	0.00
14/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1902	2	1902	2	0.00
14/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	602	1	602	1	0.00
14/05/2019	2044 On 07-November-19			Bond Future	9.88	91.9976	9.8776	91.9976	0.00
14/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4150	4	4150	4	0.00
14/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6602	7	6602	7	0.00
14/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4198	4	4198	4	0.00
14/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	978	1	978	1	328.00
14/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2741	3	2741	3	328.00
14/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4102	4	4102	4	0.00
14/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2680	3	2680	3	0.00
14/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7045	7	7045	7	0.00
14/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3903	4	3903	4	0.00
14/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2614	3	2614	3	0.00
14/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2647	3	2647	3	0.00
14/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1490	2	1490	2	328.00
14/05/2019	2044 On 06-February-20			Bond Future	9.93	89.4072	9.9289	89.4072	0.00
14/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1275	1	1275	1	328.00
14/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3469	3	3469	3	0.00
14/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3351	3	3351	3	328.00
14/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3430	3	3430	3	0.00
14/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8427	8	8427	8	0.00
14/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3509	3	3509	3	0.00
14/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4845	5	4845	5	0.00
14/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4755	5	4755	5	0.00
14/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1825	2	1825	2	328.00
14/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4800	5	4800	5	0.00
14/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4936	5	4936	5	0.00

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14/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8688	9	8688	9	0.00
14/05/2019	2046 On 01-August-19			Bond Future	116.35	116.4387	116.3482	116.4387	12,658.00
14/05/2019	2046 On 07-November-19			Bond Future	117.04	117.1294	117.0367	117.1294	0.00
14/05/2019	2046 On 06-February-20			Bond Future	119.35	119.4412	119.3466	119.4412	0.00
14/05/2019	2050 On 01-August-19			Bond Future	119.22	119.5727	119.2203	119.5727	10,989.00
14/05/2019	2050 On 07-November-19			Bond Future	121.68	122.0428	121.6830	122.0428	0.00
14/05/2019	2050 On 06-February-20			Bond Future	122.25	122.6151	122.2479	122.6151	0.00
14/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	AL37 On 01-August-19			Index Future	646.30	645.5370	646.3040	645.5370	0.00
14/05/2019	AL37 On 07-November-19			Index Future	659.48	658.7010	659.4820	658.7010	0.00
14/05/2019	AL37 On 06-February-20			Index Future	672.34	671.5460	672.3410	671.5460	0.00
14/05/2019	AL7T On 01-August-19			Index Future	749.16	747.6790	749.1560	747.6790	0.00
14/05/2019	AL7T On 07-November-19			Index Future	764.43	762.9260	764.4310	762.9260	0.00
14/05/2019	AL7T On 06-February-20			Index Future	779.34	777.8030	779.3360	777.8030	0.00
14/05/2019	ALBI On 01-August-19			Index Future	676.40	675.4230	676.3950	675.4230	975.00
14/05/2019	ALBI On 07-November-19			Index Future	690.19	689.1960	690.1870	689.1960	0.00
14/05/2019	ALBI On 06-February-20			Index Future	703.65	702.6360	703.6450	702.6360	0.00
14/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	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
14/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2019	ES33 On 01-August-19			Bond Future	10.91	78.5080	10.9065	78.5080	350.00
14/05/2019	ES33 On 07-November-19			Bond Future	11.02	76.3146	11.0189	76.3146	0.00
14/05/2019	ES33 On 06-February-20			Bond Future	11.12	77.8037	11.1223	77.8037	0.00
14/05/2019	ES42 On 01-August-19			Bond Future	11.18	80.2053	11.1797	80.2053	4,919.00
14/05/2019	ES42 On 07-November-19			Bond Future	11.29	77.5755	11.2902	77.5755	0.00
14/05/2019	ES42 On 06-February-20			Bond Future	11.39	79.0895	11.3880	79.0895	0.00
14/05/2019	GOVI On 01-August-19			GOVI	669.67	668.6920	669.6700	668.6920	444.00
14/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	309800	30	309800	30	0.00
14/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	309900	30	309900	30	0.00
14/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	310000	30	310000	30	0.00
14/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 07-November-19			GOVI	683.32	682.3280	683.3240	682.3280	0.00
14/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	104240	9	104240	9	0.00
14/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	104140	9	104140	9	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
14/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	104040	9	104040	9	0.00
14/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 06-February-20			GOVI	696.65	695.6340	696.6490	695.6340	0.00
14/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	64810	7	64810	7	0.00
14/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	65010	8	65010	8	0.00
14/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	64910	8	64910	8	0.00
14/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2019	IGOV On 01-August-19			Index Future	263.52	263.6340	263.5230	263.6340	815.00
14/05/2019	IGOV On 07-November-19			Index Future	268.97	269.0790	268.9650	269.0790	219.00
14/05/2019	IGOV On 06-February-20			Index Future	274.27	274.3880	274.2710	274.3880	0.00
14/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
14/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
14/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
14/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
14/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
14/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7700	98.7600	98.7700	0.00
14/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3100	102.3100	102.3100	0.00
14/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
14/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.99	96.0000	95.9900	96.0000	0.00
14/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.11	95.1200	95.1100	95.1200	0.00
14/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.19	94.1900	94.1900	94.1900	0.00
14/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.23	94.2400	94.2300	94.2400	0.00
14/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.31	96.3300	96.3100	96.3300	51.00
14/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.34	96.3700	96.3400	96.3700	0.00
14/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.43	97.4500	97.4300	97.4500	0.00
14/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.27	101.2900	101.2700	101.2900	0.00
14/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.44	102.4500	102.4400	102.4500	0.00
14/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.69	95.7100	95.6900	95.7100	0.00
14/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.69	101.7000	101.6900	101.7000	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
14/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.10	97.1000	97.1000	97.1000	0.00
14/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.27	93.2300	93.2700	93.2300	0.00
14/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.20	90.1700	90.2000	90.1700	0.00
14/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.89	88.8500	88.8900	88.8500	0.00
14/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.03	91.0000	91.0300	91.0000	0.00
14/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.83	94.8000	94.8300	94.8000	0.00
14/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.36	93.3200	93.3600	93.3200	0.00
14/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.44	95.3900	95.4400	95.3900	0.00
14/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.94	100.8800	100.9400	100.8800	0.00
14/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.30	101.2300	101.3000	101.2300	0.00
14/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.74	94.6700	94.7400	94.6700	0.00
14/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.00	101.9300	102.0000	101.9300	0.00
14/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.48	95.4100	95.4800	95.4100	0.00
14/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/05/2019	R023 On 01-August-19			Bond Future	7.63	103.6092	7.6299	103.6092	56,858.00
14/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3918	4	3918	4	0.00
14/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3976	4	3976	4	0.00
14/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3947	4	3947	4	0.00
14/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	9	0	9	0	0.00
14/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	8	0	8	0	0.00
14/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	9	0	9	0	0.00
14/05/2019	R023 On 07-November-19			Bond Future	7.63	101.7893	7.6296	101.7893	0.00
14/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1493	1	1493	1	0.00
14/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1514	1	1514	1	0.00
14/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1535	1	1535	1	0.00
14/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	477	1	477	1	0.00
14/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	484	1	484	1	0.00
14/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	491	1	491	1	0.00
14/05/2019	R023 On 06-February-20			Bond Future	7.61	103.7752	7.6103	103.7752	0.00
14/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	859	1	859	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
14/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	888	1	888	1	0.00
14/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	874	1	874	1	0.00
14/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1089	1	1089	1	0.00
14/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1077	1	1077	1	0.00
14/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1102	1	1102	1	0.00
14/05/2019	R035 On 01-August-19			Bond Future	9.63	97.7225	9.6285	97.7225	59,436.00
14/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5000	5	5000	5	0.00
14/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4941	5	4941	5	0.00
14/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4882	5	4882	5	0.00
14/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	513	1	513	1	0.00
14/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	525	1	525	1	0.00
14/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	501	1	501	1	0.00
14/05/2019	R035 On 07-November-19			Bond Future	9.69	95.2116	9.6945	95.2116	0.00
14/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2343	2	2343	2	3,500.00
14/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3717	4	3717	4	0.00
14/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	735	1	735	1	3,500.00
14/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3761	4	3761	4	0.00
14/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3806	4	3806	4	0.00
14/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5340	5	5340	5	0.00
14/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2382	2	2382	2	0.00
14/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2412	2	2412	2	0.00
14/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1580	2	1580	2	3,500.00
14/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3668	4	3668	4	0.00
14/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6833	7	6833	7	0.00
14/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2353	2	2353	2	0.00
14/05/2019	R035 On 06-February-20			Bond Future	9.75	97.0693	9.7531	97.0693	0.00
14/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3172	3	3172	3	0.00
14/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3136	3	3136	3	0.00
14/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3101	3	3101	3	0.00
14/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4322	4	4322	4	0.00
14/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4242	4	4242	4	0.00
14/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4282	4	4282	4	0.00
14/05/2019	R186 On 01-August-19			Bond Future	8.52	111.7182	8.5227	111.7182	111,532.00
14/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5652	5	5652	5	0.00

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14/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3333	3	3333	3	6,000.00
14/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	725	1	725	1	6,000.00
14/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5755	6	5755	6	0.00
14/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	905	1	905	1	0.00
14/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5704	5	5704	5	0.00
14/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1875	2	1875	2	0.00
14/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4144	4	4144	4	0.00
14/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8531	8	8531	8	0.00
14/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1731	2	1731	2	0.00
14/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	861	1	861	1	6,200.00
14/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	91	0	91	0	0.00
14/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	221	0	221	0	0.00
14/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	94	0	94	0	0.00
14/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	13	0	13	0	6,000.00
14/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	350	0	350	0	0.00
14/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	97	0	97	0	0.00
14/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2017	2	2017	2	0.00
14/05/2019	R186 On 07-November-19			Bond Future	8.57	113.9974	8.5668	113.9974	0.00
14/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2460	2	2460	2	0.00
14/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3210	3	3210	3	0.00
14/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1077	1	1077	1	5,000.00
14/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3286	3	3286	3	0.00
14/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3248	3	3248	3	0.00
14/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1120	1	1120	1	0.00
14/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2977	3	2977	3	0.00
14/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1136	1	1136	1	0.00
14/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1555	2	1555	2	5,000.00
14/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1153	1	1153	1	0.00
14/05/2019	R186 On 06-February-20			Bond Future	8.60	110.9134	8.5990	110.9134	0.00
14/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2257	2	2257	2	0.00
14/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2316	2	2316	2	0.00
14/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2286	2	2286	2	0.00
14/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2498	3	2498	3	0.00
14/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2473	3	2473	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
14/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2523	3	2523	3	0.00
14/05/2019	R197 On 01-August-19			Bond Future	303.26	303.2138	303.2564	303.2138	2,507.00
14/05/2019	R197 On 07-November-19			Bond Future	309.52	309.4777	309.5205	309.4777	0.00
14/05/2019	R197 On 06-February-20			Bond Future	307.98	307.9399	307.9831	307.9399	0.00
14/05/2019	R202 On 01-August-19			Bond Future	238.11	238.0723	238.1088	238.0723	9,390.00
14/05/2019	R202 On 07-November-19			Bond Future	243.03	242.9903	243.0271	242.9903	0.00
14/05/2019	R202 On 06-February-20			Bond Future	243.76	243.7248	243.7618	243.7248	0.00
14/05/2019	R207 On 01-August-19			Bond Future	5.64	101.0958	5.6429	101.0958	4,891.00
14/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	733	1	733	1	0.00
14/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	737	1	737	1	0.00
14/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	742	1	742	1	0.00
14/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R207 On 07-November-19			Bond Future	2.60	103.1585	2.5961	103.1585	0.00
14/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	3	0	3	0	0.00
14/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	3	0	3	0	0.00
14/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	3	0	3	0	0.00
14/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	100	0	100	0	0.00
14/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	98	0	98	0	0.00
14/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	96	0	96	0	0.00
14/05/2019	R208 On 01-August-19			Bond Future	6.47	102.7677	6.4684	102.7677	10,880.00
14/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2589	3	2589	3	0.00
14/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2574	3	2574	3	0.00
14/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2559	3	2559	3	0.00
14/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
14/05/2019	R208 On 07-November-19			Bond Future	6.22	101.4590	6.2206	101.4590	0.00
14/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	874	1	874	1	0.00
14/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	862	1	862	1	0.00
14/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	850	1	850	1	0.00
14/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	67	0	67	0	0.00
14/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	68	0	68	0	0.00

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14/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	65	0	65	0	0.00
14/05/2019	R208 On 06-February-20			Bond Future	5.83	103.4385	5.8325	103.4385	0.00
14/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	453	0	453	0	0.00
14/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	461	0	461	0	0.00
14/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	470	0	470	0	0.00
14/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	135	0	135	0	0.00
14/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	140	0	140	0	0.00
14/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	137	0	137	0	0.00
14/05/2019	R209 On 01-August-19			Bond Future	9.58	74.6749	9.5773	74.6749	87,926.00
14/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4083	4	4083	4	0.00
14/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4184	4	4184	4	0.00
14/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	816	1	816	1	7,560.00
14/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4133	4	4133	4	0.00
14/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2462	2	2462	2	7,560.00
14/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5691	6	5691	6	0.00
14/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	235	0	235	0	7,560.00
14/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	462	0	462	0	0.00
14/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2664	3	2664	3	0.00
14/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1026	1	1026	1	0.00
14/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	473	0	473	0	0.00
14/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	452	0	452	0	0.00
14/05/2019	R209 On 07-November-19			Bond Future	9.63	73.0453	9.6335	73.0453	0.00
14/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3161	3	3161	3	0.00
14/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3236	3	3236	3	0.00
14/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3198	3	3198	3	0.00
14/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2069	2	2069	2	0.00
14/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2044	2	2044	2	0.00
14/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2095	2	2095	2	0.00
14/05/2019	R209 On 06-February-20			Bond Future	9.68	74.4706	9.6808	74.4706	0.00
14/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2655	3	2655	3	0.00
14/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2686	3	2686	3	0.00
14/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2624	3	2624	3	0.00
14/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3795	4	3795	4	0.00
14/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3761	4	3761	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
14/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3726	4	3726	4	0.00
14/05/2019	R210 On 01-August-19			Bond Future	191.35	191.3257	191.3540	191.3257	3,142.00
14/05/2019	R210 On 07-November-19			Bond Future	192.71	192.6788	192.7073	192.6788	0.00
14/05/2019	R210 On 06-February-20			Bond Future	196.51	196.4818	196.5106	196.4818	0.00
14/05/2019	R212 On 01-August-19			Bond Future	159.56	159.6681	159.5643	159.6681	6,690.00
14/05/2019	R212 On 07-November-19			Bond Future	162.86	162.9668	162.8605	162.9668	0.00
14/05/2019	R212 On 06-February-20			Bond Future	163.84	163.9437	163.8350	163.9437	0.00
14/05/2019	R213 On 01-August-19			Bond Future	9.28	86.8932	9.2838	86.8932	17,140.00
14/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4541	4	4541	4	0.00
14/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4642	5	4642	5	0.00
14/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4591	4	4591	4	0.00
14/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	348	0	348	0	0.00
14/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	333	0	333	0	0.00
14/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	340	0	340	0	0.00
14/05/2019	R213 On 07-November-19			Bond Future	9.34	85.1130	9.3437	85.1130	0.00
14/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3167	3	3167	3	0.00
14/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3242	3	3242	3	0.00
14/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3204	3	3204	3	0.00
14/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1736	2	1736	2	0.00
14/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1691	2	1691	2	0.00
14/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1713	2	1713	2	0.00
14/05/2019	R213 On 06-February-20			Bond Future	9.40	86.7736	9.3961	86.7736	0.00
14/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2558	2	2558	2	0.00
14/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2528	2	2528	2	0.00
14/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2498	2	2498	2	0.00
14/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3293	3	3293	3	0.00
14/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3324	3	3324	3	0.00
14/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3262	3	3262	3	0.00
14/05/2019	R214 On 01-August-19			Bond Future	9.78	73.4097	9.7829	73.4097	10,672.00
14/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4167	4	4167	4	0.00
14/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4218	4	4218	4	0.00
14/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4117	4	4117	4	0.00
14/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	606	1	606	1	0.00
14/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	594	1	594	1	0.00

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14/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	582	1	582	1	0.00
14/05/2019	R214 On 07-November-19			Bond Future	9.84	71.6082	9.8426	71.6082	0.00
14/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3340	3	3340	3	0.00
14/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3302	3	3302	3	0.00
14/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3379	3	3379	3	0.00
14/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2254	2	2254	2	0.00
14/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2227	2	2227	2	0.00
14/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2200	2	2200	2	0.00
14/05/2019	R214 On 06-February-20			Bond Future	9.90	73.0053	9.8955	73.0053	0.00
14/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2775	3	2775	3	0.00
14/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2839	3	2839	3	0.00
14/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2807	3	2807	3	0.00
14/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3993	4	3993	4	0.00
14/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3957	4	3957	4	0.00
14/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4030	4	4030	4	0.00
14/05/2019	R248 On 01-August-19			Bond Future	9.76	93.9860	9.7570	93.9860	103,254.00
14/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5652	6	5652	6	0.00
14/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5586	5	5586	5	0.00
14/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5520	5	5520	5	0.00
14/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	634	1	634	1	0.00
14/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	647	1	647	1	0.00
14/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	620	1	620	1	0.00
14/05/2019	R248 On 07-November-19			Bond Future	9.82	91.4623	9.8154	91.4623	48.00
14/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4419	4	4419	4	0.00
14/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4369	4	4369	4	0.00
14/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4318	4	4318	4	0.00
14/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2624	3	2624	3	0.00
14/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2658	3	2658	3	0.00
14/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2591	3	2591	3	0.00
14/05/2019	R248 On 06-February-20			Bond Future	9.87	93.2468	9.8672	93.2468	0.00
14/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3552	3	3552	3	0.00
14/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3593	4	3593	4	0.00
14/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3510	3	3510	3	0.00
14/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4873	5	4873	5	0.00

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14/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4966	5	4966	5	0.00
14/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4919	5	4919	5	0.00