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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
16/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	2025 On 01-August-19			Bond Future	136.82	136.7594	136.8159	136.7594	1,622.00
16/05/2019	2025 On 07-November-19			Bond Future	139.63	139.5716	139.6290	139.5716	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
16/05/2019	2025 On 06-February-20			Bond Future	140.92	140.8602	140.9185	140.8602	0.00
16/05/2019	2029 On 01-August-19			Bond Future	103.69	103.6739	103.6893	103.6739	4,132.00
16/05/2019	2029 On 07-November-19			Bond Future	104.73	104.7146	104.7302	104.7146	0.00
16/05/2019	2029 On 06-February-20			Bond Future	106.80	106.7842	106.7998	106.7842	0.00
16/05/2019	2030 On 01-August-19			Bond Future	9.14	92.9212	9.1413	92.9212	49,379.00
16/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	100	0	100	0	2,025.00
16/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1760	2	1760	2	5,400.00
16/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3808	4	3808	4	0.00
16/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3759	4	3759	4	0.00
16/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4940	5	4940	5	0.00
16/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4992	5	4992	5	0.00
16/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	387	0	387	0	5,400.00
16/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1520	2	1520	2	2,025.00
16/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4887	5	4887	5	0.00
16/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1944	2	1944	2	0.00
16/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	548	1	548	1	0.00
16/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1137	1	1137	1	0.00
16/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	245	0	245	0	0.00
16/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2933	3	2933	3	0.00
16/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	258	0	258	0	0.00
16/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	439	0	439	0	4,800.00
16/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3427	3	3427	3	0.00
16/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1465	1	1465	1	0.00
16/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	252	0	252	0	0.00
16/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	429	0	429	0	5,400.00
16/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1265	1	1265	1	0.00
16/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5281	5	5281	5	0.00
16/05/2019	2030 On 07-November-19			Bond Future	9.20	94.8084	9.1977	94.8084	0.00
16/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1987	2	1987	2	5,500.00
16/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3310	4	3310	4	0.00
16/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	773	1	773	1	5,500.00
16/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3349	4	3349	4	0.00
16/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4494	5	4494	5	0.00
16/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3271	4	3271	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
16/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	721	1	721	1	0.00
16/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2048	2	2048	2	0.00
16/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4229	5	4229	5	0.00
16/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1187	1	1187	1	0.00
16/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1605	1	1605	1	0.00
16/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2530	2	2530	2	0.00
16/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4719	4	4719	4	0.00
16/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1583	1	1583	1	0.00
16/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4575	4	4575	4	0.00
16/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2594	2	2594	2	0.00
16/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1562	1	1562	1	0.00
16/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1096	1	1096	1	5,500.00
16/05/2019	2030 On 06-February-20			Bond Future	9.24	92.6512	9.2436	92.6512	0.00
16/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2594	3	2594	3	0.00
16/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2625	3	2625	3	0.00
16/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2656	3	2656	3	0.00
16/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3166	3	3166	3	0.00
16/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3227	3	3227	3	0.00
16/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3196	3	3196	3	0.00
16/05/2019	2032 On 01-August-19			Bond Future	9.40	94.9487	9.3952	94.9487	41,053.00
16/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5080	5	5080	5	0.00
16/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5024	5	5024	5	0.00
16/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4968	5	4968	5	0.00
16/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	354	0	354	0	0.00
16/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	338	0	338	0	0.00
16/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	346	0	346	0	0.00
16/05/2019	2032 On 07-November-19			Bond Future	9.46	92.7150	9.4578	92.7150	0.00
16/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3577	4	3577	4	0.00
16/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3536	4	3536	4	0.00
16/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3495	4	3495	4	0.00
16/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1851	2	1851	2	0.00
16/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1876	2	1876	2	0.00
16/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1827	2	1827	2	0.00
16/05/2019	2032 On 06-February-20			Bond Future	9.51	94.5267	9.5090	94.5267	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
16/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2888	3	2888	3	0.00
16/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2921	3	2921	3	0.00
16/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2855	3	2855	3	0.00
16/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3720	3	3720	3	0.00
16/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3686	3	3686	3	0.00
16/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3651	3	3651	3	0.00
16/05/2019	2033 On 01-August-19			Bond Future	105.72	105.7081	105.7240	105.7081	6,090.00
16/05/2019	2033 On 07-November-19			Bond Future	106.73	106.7157	106.7318	106.7157	0.00
16/05/2019	2033 On 06-February-20			Bond Future	108.84	108.8248	108.8409	108.8248	0.00
16/05/2019	2037 On 01-August-19			Bond Future	9.70	90.5261	9.7039	90.5261	41,863.00
16/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4895	5	4895	5	0.00
16/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	5014	5	5014	5	0.00
16/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4955	5	4955	5	0.00
16/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	538	0	538	0	0.00
16/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	526	0	526	0	0.00
16/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	550	0	550	0	0.00
16/05/2019	2037 On 07-November-19			Bond Future	9.77	92.3647	9.7659	92.3647	0.00
16/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3725	4	3725	4	0.00
16/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3815	4	3815	4	0.00
16/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3770	4	3770	4	0.00
16/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2313	2	2313	2	0.00
16/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2283	2	2283	2	0.00
16/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2342	2	2342	2	0.00
16/05/2019	2037 On 06-February-20			Bond Future	9.82	89.9093	9.8187	89.9093	0.00
16/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3271	3	3271	3	0.00
16/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3234	3	3234	3	0.00
16/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3198	3	3198	3	0.00
16/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4362	4	4362	4	0.00
16/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4402	4	4402	4	0.00
16/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4322	4	4322	4	0.00
16/05/2019	2038 On 01-August-19			Bond Future	122.61	122.5868	122.6060	122.5868	11,598.00
16/05/2019	2038 On 07-November-19			Bond Future	125.13	125.1075	125.1272	125.1075	0.00
16/05/2019	2038 On 06-February-20			Bond Future	125.95	125.9266	125.9463	125.9266	0.00
16/05/2019	2040 On 01-August-19			Bond Future	9.79	93.6874	9.7939	93.6874	28,687.00

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16/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	5147	6	5147	6	0.00
16/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5210	6	5210	6	0.00
16/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5273	6	5273	6	0.00
16/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	613	1	613	1	0.00
16/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	640	1	640	1	0.00
16/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	626	1	626	1	0.00
16/05/2019	2040 On 07-November-19			Bond Future	9.86	95.5902	9.8560	95.5902	0.00
16/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3903	4	3903	4	0.00
16/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2884	3	2884	3	1,260.00
16/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1176	1	1176	1	1,260.00
16/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3951	4	3951	4	0.00
16/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3998	4	3998	4	0.00
16/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2432	2	2432	2	0.00
16/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2497	2	2497	2	0.00
16/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3344	3	3344	3	0.00
16/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	5909	6	5909	6	0.00
16/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2464	2	2464	2	0.00
16/05/2019	2040 On 06-February-20			Bond Future	9.91	92.9472	9.9092	92.9472	0.00
16/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3341	4	3341	4	0.00
16/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3419	4	3419	4	0.00
16/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3381	4	3381	4	0.00
16/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4683	4	4683	4	0.00
16/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4640	4	4640	4	0.00
16/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4727	4	4727	4	0.00
16/05/2019	2044 On 01-August-19			Bond Future	9.80	90.9638	9.8011	90.9638	41,431.00
16/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5392	6	5392	6	0.00
16/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6302	7	6302	7	0.00
16/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	714	1	714	1	228.00
16/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5456	6	5456	6	0.00
16/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2372	3	2372	3	100.00
16/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	645	1	645	1	100.00
16/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1845	2	1845	2	228.00
16/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4635	5	4635	5	0.00
16/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5328	6	5328	6	0.00

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16/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	636	1	636	1	0.00
16/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4515	4	4515	4	0.00
16/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	803	1	803	1	228.00
16/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	461	0	461	0	100.00
16/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4312	4	4312	4	0.00
16/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2365	2	2365	2	0.00
16/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	609	1	609	1	0.00
16/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1875	2	1875	2	0.00
16/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	623	1	623	1	0.00
16/05/2019	2044 On 07-November-19			Bond Future	9.86	92.8113	9.8601	92.8113	0.00
16/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4114	4	4114	4	0.00
16/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6608	7	6608	7	0.00
16/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4163	4	4163	4	0.00
16/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	915	1	915	1	328.00
16/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2681	3	2681	3	328.00
16/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4065	4	4065	4	0.00
16/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2497	2	2497	2	0.00
16/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	6837	6	6837	6	0.00
16/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3697	3	3697	3	0.00
16/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2433	2	2433	2	0.00
16/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2465	2	2465	2	0.00
16/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1350	1	1350	1	328.00
16/05/2019	2044 On 06-February-20			Bond Future	9.91	90.2393	9.9106	90.2393	0.00
16/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1308	1	1308	1	328.00
16/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3535	4	3535	4	0.00
16/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3415	4	3415	4	328.00
16/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3495	4	3495	4	0.00
16/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8534	9	8534	9	0.00
16/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3575	4	3575	4	0.00
16/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4759	4	4759	4	0.00
16/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4670	4	4670	4	0.00
16/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1781	2	1781	2	328.00
16/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4714	4	4714	4	0.00
16/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4849	5	4849	5	0.00

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16/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8570	8	8570	8	0.00
16/05/2019	2046 On 01-August-19			Bond Future	115.77	116.3971	115.7659	116.3971	12,658.00
16/05/2019	2046 On 07-November-19			Bond Future	116.43	117.0761	116.4316	117.0761	0.00
16/05/2019	2046 On 06-February-20			Bond Future	118.73	119.3900	118.7326	119.3900	0.00
16/05/2019	2050 On 01-August-19			Bond Future	119.29	119.2723	119.2913	119.2723	10,989.00
16/05/2019	2050 On 07-November-19			Bond Future	121.74	121.7248	121.7442	121.7248	0.00
16/05/2019	2050 On 06-February-20			Bond Future	122.31	122.2939	122.3135	122.2939	0.00
16/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	AL37 On 01-August-19			Index Future	647.33	648.3460	647.3330	648.3460	0.00
16/05/2019	AL37 On 07-November-19			Index Future	660.47	661.5090	660.4740	661.5090	0.00
16/05/2019	AL37 On 06-February-20			Index Future	673.37	674.4280	673.3710	674.4280	0.00
16/05/2019	AL7T On 01-August-19			Index Future	750.42	752.8490	750.4240	752.8490	0.00
16/05/2019	AL7T On 07-November-19			Index Future	765.66	768.1340	765.6570	768.1340	0.00
16/05/2019	AL7T On 06-February-20			Index Future	780.61	783.1350	780.6090	783.1350	0.00
16/05/2019	ALBI On 01-August-19			Index Future	677.53	680.3400	677.5340	680.3400	973.00
16/05/2019	ALBI On 07-November-19			Index Future	691.29	694.1530	691.2880	694.1530	0.00
16/05/2019	ALBI On 06-February-20			Index Future	704.79	707.7090	704.7870	707.7090	0.00
16/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	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
16/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2019	ES33 On 01-August-19			Bond Future	10.88	79.1965	10.8765	79.1965	350.00
16/05/2019	ES33 On 07-November-19			Bond Future	10.99	77.0097	10.9890	77.0097	0.00
16/05/2019	ES33 On 06-February-20			Bond Future	11.09	78.5145	11.0910	78.5145	0.00
16/05/2019	ES42 On 01-August-19			Bond Future	11.15	80.9917	11.1549	80.9917	4,919.00
16/05/2019	ES42 On 07-November-19			Bond Future	11.27	78.3703	11.2656	78.3703	0.00
16/05/2019	ES42 On 06-February-20			Bond Future	11.36	79.9021	11.3622	79.9021	0.00
16/05/2019	GOVI On 01-August-19			GOVI	670.88	673.7520	670.8770	673.7520	444.00
16/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	321870	35	321870	35	0.00
16/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	321970	35	321970	35	0.00
16/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	322070	35	322070	35	0.00
16/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 07-November-19			GOVI	684.50	687.4300	684.4950	687.4300	0.00
16/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	115950	15	115950	15	0.00
16/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	115850	15	115850	15	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
16/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	115750	15	115750	15	0.00
16/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 06-February-20			GOVI	697.86	700.8560	697.8620	700.8560	0.00
16/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
16/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	52680	2	52680	2	0.00
16/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	52880	2	52880	2	0.00
16/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	52780	2	52780	2	0.00
16/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2019	IGOV On 01-August-19			Index Future	263.43	263.5050	263.4340	263.5050	815.00
16/05/2019	IGOV On 07-November-19			Index Future	268.85	268.9230	268.8500	268.9230	219.00
16/05/2019	IGOV On 06-February-20			Index Future	274.16	274.2370	274.1620	274.2370	0.00
16/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
16/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
16/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
16/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
16/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
16/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7500	98.7400	98.7500	0.00
16/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.28	102.2900	102.2800	102.2900	0.00
16/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.20	99.2100	99.2000	99.2100	0.00
16/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.93	95.9400	95.9300	95.9400	0.00
16/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.03	95.0500	95.0300	95.0500	0.00
16/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.08	94.1200	94.0800	94.1200	0.00
16/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.11	94.1500	94.1100	94.1500	0.00
16/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.18	96.2200	96.1800	96.2200	51.00
16/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.20	96.2300	96.2000	96.2300	0.00
16/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.26	97.2900	97.2600	97.2900	0.00
16/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.08	101.1200	101.0800	101.1200	0.00
16/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.22	102.2700	102.2200	102.2700	0.00
16/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.44	95.5000	95.4400	95.5000	0.00
16/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.42	101.4900	101.4200	101.4900	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
16/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.80	96.8700	96.8000	96.8700	0.00
16/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.83	92.9400	92.8300	92.9400	0.00
16/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.75	89.8600	89.7500	89.8600	0.00
16/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.43	88.5400	88.4300	88.5400	0.00
16/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.57	90.6900	90.5700	90.6900	0.00
16/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.38	94.5000	94.3800	94.5000	0.00
16/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.90	93.0300	92.9000	93.0300	0.00
16/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.97	95.1100	94.9700	95.1100	0.00
16/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.45	100.6000	100.4500	100.6000	0.00
16/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.78	100.9500	100.7800	100.9500	0.00
16/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.18	94.3600	94.1800	94.3600	0.00
16/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.44	101.6200	101.4400	101.6200	0.00
16/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.90	95.0900	94.9000	95.0900	0.00
16/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
16/05/2019	R023 On 01-August-19			Bond Future	7.58	104.0033	7.5824	104.0033	56,858.00
16/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4063	4	4063	4	0.00
16/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4121	4	4121	4	0.00
16/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4092	4	4092	4	0.00
16/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	7	0	7	0	0.00
16/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	7	0	7	0	0.00
16/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	8	0	8	0	0.00
16/05/2019	R023 On 07-November-19			Bond Future	7.58	102.1818	7.5810	102.1818	0.00
16/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1580	2	1580	2	0.00
16/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1601	2	1601	2	0.00
16/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1623	2	1623	2	0.00
16/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	424	0	424	0	0.00
16/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	431	0	431	0	0.00
16/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	438	0	438	0	0.00
16/05/2019	R023 On 06-February-20			Bond Future	7.56	104.1781	7.5562	104.1781	0.00
16/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	974	1	974	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
16/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1005	1	1005	1	0.00
16/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	989	1	989	1	0.00
16/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1060	1	1060	1	0.00
16/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1048	1	1048	1	0.00
16/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1072	1	1072	1	0.00
16/05/2019	R035 On 01-August-19			Bond Future	9.60	98.4896	9.6004	98.4896	59,122.00
16/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5163	6	5163	6	0.00
16/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	5103	6	5103	6	0.00
16/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	5043	5	5043	5	0.00
16/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	460	0	460	0	0.00
16/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	471	0	471	0	0.00
16/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	449	0	449	0	0.00
16/05/2019	R035 On 07-November-19			Bond Future	9.67	95.9852	9.6666	95.9852	0.00
16/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3729	4	3729	4	0.00
16/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	696	1	696	1	3,500.00
16/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2322	3	2322	3	3,500.00
16/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3773	4	3773	4	0.00
16/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3818	4	3818	4	0.00
16/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5386	6	5386	6	0.00
16/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2184	2	2184	2	0.00
16/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2213	2	2213	2	0.00
16/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1417	1	1417	1	3,500.00
16/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3437	3	3437	3	0.00
16/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6584	6	6584	6	0.00
16/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2156	2	2156	2	0.00
16/05/2019	R035 On 06-February-20			Bond Future	9.72	97.8606	9.7240	97.8606	0.00
16/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3266	4	3266	4	0.00
16/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3230	3	3230	3	0.00
16/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3194	3	3194	3	0.00
16/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4198	4	4198	4	0.00
16/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4120	4	4120	4	0.00
16/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4159	4	4159	4	0.00
16/05/2019	R186 On 01-August-19			Bond Future	8.47	112.5095	8.4742	112.5095	113,747.00
16/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5924	6	5924	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
16/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	833	1	833	1	6,000.00
16/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3582	4	3582	4	6,000.00
16/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6026	6	6026	6	0.00
16/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	1028	1	1028	1	0.00
16/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5975	6	5975	6	0.00
16/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2063	2	2063	2	0.00
16/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4407	5	4407	5	0.00
16/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8807	9	8807	9	0.00
16/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1574	1	1574	1	0.00
16/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	768	1	768	1	6,200.00
16/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	82	0	82	0	0.00
16/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	203	0	203	0	0.00
16/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	85	0	85	0	0.00
16/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	9	0	9	0	6,000.00
16/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	318	0	318	0	0.00
16/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	88	0	88	0	0.00
16/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1846	2	1846	2	0.00
16/05/2019	R186 On 07-November-19			Bond Future	8.52	114.7941	8.5176	114.7941	0.00
16/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2642	3	2642	3	0.00
16/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3431	4	3431	4	0.00
16/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1200	1	1200	1	5,000.00
16/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3510	4	3510	4	0.00
16/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3470	4	3470	4	0.00
16/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1069	1	1069	1	0.00
16/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2825	3	2825	3	0.00
16/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1084	1	1084	1	0.00
16/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1462	1	1462	1	5,000.00
16/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1099	1	1099	1	0.00
16/05/2019	R186 On 06-February-20			Bond Future	8.55	111.7288	8.5467	111.7288	0.00
16/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2460	3	2460	3	0.00
16/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2520	3	2520	3	0.00
16/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2490	3	2490	3	0.00
16/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2418	2	2418	2	0.00
16/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2394	2	2394	2	0.00

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16/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2442	2	2442	2	0.00
16/05/2019	R197 On 01-August-19			Bond Future	303.41	303.3703	303.4131	303.3703	2,507.00
16/05/2019	R197 On 07-November-19			Bond Future	309.65	309.6086	309.6515	309.6086	0.00
16/05/2019	R197 On 06-February-20			Bond Future	308.12	308.0817	308.1250	308.0817	0.00
16/05/2019	R202 On 01-August-19			Bond Future	238.24	238.2071	238.2435	238.2071	9,390.00
16/05/2019	R202 On 07-November-19			Bond Future	243.14	243.1053	243.1419	243.1053	0.00
16/05/2019	R202 On 06-February-20			Bond Future	243.89	243.8486	243.8856	243.8486	0.00
16/05/2019	R207 On 01-August-19			Bond Future	5.68	101.0802	5.6786	101.0802	4,891.00
16/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	717	1	717	1	0.00
16/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	722	1	722	1	0.00
16/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	726	1	726	1	0.00
16/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R207 On 07-November-19			Bond Future	2.74	103.1328	2.7384	103.1328	0.00
16/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	1	0	1	0	0.00
16/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
16/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
16/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	124	0	124	0	0.00
16/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	122	0	122	0	0.00
16/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	120	0	120	0	0.00
16/05/2019	R208 On 01-August-19			Bond Future	6.49	102.7904	6.4879	102.7904	10,880.00
16/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2558	3	2558	3	0.00
16/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2543	3	2543	3	0.00
16/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2529	3	2529	3	0.00
16/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
16/05/2019	R208 On 07-November-19			Bond Future	6.25	101.4725	6.2514	101.4725	0.00
16/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	837	1	837	1	0.00
16/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	825	1	825	1	0.00
16/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	813	1	813	1	0.00
16/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	70	0	70	0	0.00
16/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	71	0	71	0	0.00

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16/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	68	0	68	0	0.00
16/05/2019	R208 On 06-February-20			Bond Future	5.87	103.4551	5.8678	103.4551	0.00
16/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	441	0	441	0	0.00
16/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	449	0	449	0	0.00
16/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	457	0	457	0	0.00
16/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	161	0	161	0	0.00
16/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	166	0	166	0	0.00
16/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	163	0	163	0	0.00
16/05/2019	R209 On 01-August-19			Bond Future	9.55	75.3296	9.5496	75.3296	87,892.00
16/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4268	5	4268	5	0.00
16/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	917	1	917	1	7,560.00
16/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4370	5	4370	5	0.00
16/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4319	5	4319	5	0.00
16/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2613	3	2613	3	7,560.00
16/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5880	6	5880	6	0.00
16/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	243	0	243	0	7,560.00
16/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	466	0	466	0	0.00
16/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2583	2	2583	2	0.00
16/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	995	1	995	1	0.00
16/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	476	0	476	0	0.00
16/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	456	0	456	0	0.00
16/05/2019	R209 On 07-November-19			Bond Future	9.61	73.7064	9.6059	73.7064	0.00
16/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3183	3	3183	3	0.00
16/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3260	4	3260	4	0.00
16/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3221	3	3221	3	0.00
16/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1913	2	1913	2	0.00
16/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1889	2	1889	2	0.00
16/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1939	2	1939	2	0.00
16/05/2019	R209 On 06-February-20			Bond Future	9.65	75.1466	9.6521	75.1466	0.00
16/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2734	3	2734	3	0.00
16/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2766	3	2766	3	0.00
16/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2703	3	2703	3	0.00
16/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3691	3	3691	3	0.00
16/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3656	3	3656	3	0.00

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16/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3622	3	3622	3	0.00
16/05/2019	R210 On 01-August-19			Bond Future	191.46	191.4303	191.4586	191.4303	3,142.00
16/05/2019	R210 On 07-November-19			Bond Future	192.80	192.7676	192.7961	192.7676	0.00
16/05/2019	R210 On 06-February-20			Bond Future	196.61	196.5775	196.6063	196.5775	0.00
16/05/2019	R212 On 01-August-19			Bond Future	159.64	159.6211	159.6426	159.6211	6,690.00
16/05/2019	R212 On 07-November-19			Bond Future	162.93	162.9037	162.9252	162.9037	0.00
16/05/2019	R212 On 06-February-20			Bond Future	163.91	163.8837	163.9054	163.8837	0.00
16/05/2019	R213 On 01-August-19			Bond Future	9.27	87.5179	9.2714	87.5179	17,140.00
16/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4593	5	4593	5	0.00
16/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4695	5	4695	5	0.00
16/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4644	5	4644	5	0.00
16/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	323	0	323	0	0.00
16/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	309	0	309	0	0.00
16/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	316	0	316	0	0.00
16/05/2019	R213 On 07-November-19			Bond Future	9.33	85.7422	9.3322	85.7422	0.00
16/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3221	3	3221	3	0.00
16/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3299	4	3299	4	0.00
16/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3260	4	3260	4	0.00
16/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1719	2	1719	2	0.00
16/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1677	2	1677	2	0.00
16/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1698	2	1698	2	0.00
16/05/2019	R213 On 06-February-20			Bond Future	9.38	87.4174	9.3837	87.4174	0.00
16/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2580	3	2580	3	0.00
16/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2550	3	2550	3	0.00
16/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2519	3	2519	3	0.00
16/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3240	3	3240	3	0.00
16/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3271	3	3271	3	0.00
16/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3210	3	3210	3	0.00
16/05/2019	R214 On 01-August-19			Bond Future	9.76	74.0909	9.7602	74.0909	10,672.00
16/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4275	5	4275	5	0.00
16/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4327	5	4327	5	0.00
16/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4224	5	4224	5	0.00
16/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	559	0	559	0	0.00
16/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	547	0	547	0	0.00

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16/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	536	0	536	0	0.00
16/05/2019	R214 On 07-November-19			Bond Future	9.82	72.2964	9.8202	72.2964	0.00
16/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3397	4	3397	4	0.00
16/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3357	4	3357	4	0.00
16/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3438	4	3438	4	0.00
16/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2159	2	2159	2	0.00
16/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2133	2	2133	2	0.00
16/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2108	2	2108	2	0.00
16/05/2019	R214 On 06-February-20			Bond Future	9.87	73.7090	9.8721	73.7090	0.00
16/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2843	3	2843	3	0.00
16/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2908	3	2908	3	0.00
16/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2875	3	2875	3	0.00
16/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3905	4	3905	4	0.00
16/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3870	4	3870	4	0.00
16/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	3941	4	3941	4	0.00
16/05/2019	R248 On 01-August-19			Bond Future	9.74	94.8646	9.7394	94.8646	103,226.00
16/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5764	6	5764	6	0.00
16/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5697	6	5697	6	0.00
16/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5630	6	5630	6	0.00
16/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	590	1	590	1	0.00
16/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	603	1	603	1	0.00
16/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	577	0	577	0	0.00
16/05/2019	R248 On 07-November-19			Bond Future	9.80	92.3500	9.7984	92.3500	48.00
16/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4470	5	4470	5	0.00
16/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4417	5	4417	5	0.00
16/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4365	5	4365	5	0.00
16/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2524	2	2524	2	0.00
16/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2556	2	2556	2	0.00
16/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2493	2	2493	2	0.00
16/05/2019	R248 On 06-February-20			Bond Future	9.85	94.1544	9.8493	94.1544	0.00
16/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3713	4	3713	4	0.00
16/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3755	4	3755	4	0.00
16/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3672	4	3672	4	0.00
16/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4881	5	4881	5	0.00

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16/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4974	5	4974	5	0.00
16/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4927	5	4927	5	0.00