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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
21/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	2025 On 01-August-19			Bond Future	136.47	136.5633	136.4739	136.5633	1,622.00
21/05/2019	2025 On 07-November-19			Bond Future	139.28	139.3706	139.2790	139.3706	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
21/05/2019	2025 On 06-February-20			Bond Future	140.56	140.6544	140.5608	140.6544	0.00
21/05/2019	2029 On 01-August-19			Bond Future	103.78	103.7203	103.7814	103.7203	4,132.00
21/05/2019	2029 On 07-November-19			Bond Future	104.82	104.7612	104.8234	104.7612	0.00
21/05/2019	2029 On 06-February-20			Bond Future	106.89	106.8311	106.8944	106.8311	0.00
21/05/2019	2030 On 01-August-19			Bond Future	9.16	92.2508	9.1648	92.2508	49,408.00
21/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	77	0	77	0	2,025.00
21/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1629	2	1629	2	5,400.00
21/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3652	4	3652	4	0.00
21/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3603	4	3603	4	0.00
21/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4782	5	4782	5	0.00
21/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4834	5	4834	5	0.00
21/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	327	0	327	0	5,400.00
21/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1396	1	1396	1	2,025.00
21/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4729	5	4729	5	0.00
21/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	474	0	474	0	0.00
21/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1809	2	1809	2	0.00
21/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	236	0	236	0	0.00
21/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1149	1	1149	1	0.00
21/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3007	3	3007	3	0.00
21/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	248	0	248	0	0.00
21/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	432	0	432	0	4,800.00
21/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3515	4	3515	4	0.00
21/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1489	2	1489	2	0.00
21/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	242	0	242	0	0.00
21/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	421	0	421	0	5,400.00
21/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1282	1	1282	1	0.00
21/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5406	6	5406	6	0.00
21/05/2019	2030 On 07-November-19			Bond Future	9.22	94.1237	9.2222	94.1237	0.00
21/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	712	1	712	1	5,500.00
21/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1884	2	1884	2	5,500.00
21/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3183	3	3183	3	0.00
21/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3221	3	3221	3	0.00
21/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4354	4	4354	4	0.00
21/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3144	3	3144	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
21/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1943	2	1943	2	0.00
21/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4092	4	4092	4	0.00
21/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	662	1	662	1	0.00
21/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1201	1	1201	1	0.00
21/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1630	2	1630	2	0.00
21/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2578	3	2578	3	0.00
21/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4812	5	4812	5	0.00
21/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1608	2	1608	2	0.00
21/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4666	5	4666	5	0.00
21/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2643	3	2643	3	0.00
21/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1586	2	1586	2	0.00
21/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1109	1	1109	1	5,500.00
21/05/2019	2030 On 06-February-20			Bond Future	9.27	91.9526	9.2692	91.9526	0.00
21/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2493	2	2493	2	0.00
21/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2523	2	2523	2	0.00
21/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2553	2	2553	2	0.00
21/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3219	3	3219	3	0.00
21/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3281	3	3281	3	0.00
21/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3250	3	3250	3	0.00
21/05/2019	2032 On 01-August-19			Bond Future	9.43	94.1134	9.4290	94.1134	41,053.00
21/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4847	5	4847	5	0.00
21/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4791	5	4791	5	0.00
21/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4736	5	4736	5	0.00
21/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	354	0	354	0	0.00
21/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	337	0	337	0	0.00
21/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	345	0	345	0	0.00
21/05/2019	2032 On 07-November-19			Bond Future	9.49	91.8619	9.4930	91.8619	0.00
21/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3395	3	3395	3	0.00
21/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3355	3	3355	3	0.00
21/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3314	3	3314	3	0.00
21/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1908	2	1908	2	0.00
21/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1933	2	1933	2	0.00
21/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1882	2	1882	2	0.00
21/05/2019	2032 On 06-February-20			Bond Future	9.55	93.6565	9.5454	93.6565	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
21/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2743	3	2743	3	0.00
21/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2775	3	2775	3	0.00
21/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2711	3	2711	3	0.00
21/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3819	4	3819	4	0.00
21/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3783	4	3783	4	0.00
21/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3748	4	3748	4	0.00
21/05/2019	2033 On 01-August-19			Bond Future	105.77	105.7559	105.7718	105.7559	6,090.00
21/05/2019	2033 On 07-November-19			Bond Future	106.78	106.7639	106.7799	106.7639	0.00
21/05/2019	2033 On 06-February-20			Bond Future	108.89	108.8733	108.8894	108.8733	0.00
21/05/2019	2037 On 01-August-19			Bond Future	9.75	89.6742	9.7478	89.6742	41,862.00
21/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4577	5	4577	5	0.00
21/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4695	5	4695	5	0.00
21/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4636	5	4636	5	0.00
21/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	555	1	555	1	0.00
21/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	543	1	543	1	0.00
21/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	568	1	568	1	0.00
21/05/2019	2037 On 07-November-19			Bond Future	9.81	91.4948	9.8113	91.4948	0.00
21/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3483	3	3483	3	0.00
21/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3570	4	3570	4	0.00
21/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3526	3	3526	3	0.00
21/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2413	2	2413	2	0.00
21/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2383	2	2383	2	0.00
21/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2444	2	2444	2	0.00
21/05/2019	2037 On 06-February-20			Bond Future	9.87	89.0219	9.8656	89.0219	0.00
21/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3071	3	3071	3	0.00
21/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3036	3	3036	3	0.00
21/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3001	3	3001	3	0.00
21/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4515	5	4515	5	0.00
21/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4556	5	4556	5	0.00
21/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4473	5	4473	5	0.00
21/05/2019	2038 On 01-August-19			Bond Future	122.30	122.2806	122.3000	122.2806	11,598.00
21/05/2019	2038 On 07-November-19			Bond Future	124.81	124.7945	124.8139	124.7945	0.00
21/05/2019	2038 On 06-February-20			Bond Future	125.63	125.6067	125.6263	125.6067	0.00
21/05/2019	2040 On 01-August-19			Bond Future	9.83	92.8127	9.8274	92.8127	28,687.00

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21/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4874	5	4874	5	0.00
21/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4936	5	4936	5	0.00
21/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4998	5	4998	5	0.00
21/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	616	1	616	1	0.00
21/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	644	1	644	1	0.00
21/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	629	1	629	1	0.00
21/05/2019	2040 On 07-November-19			Bond Future	9.89	94.6972	9.8908	94.6972	0.00
21/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3694	4	3694	4	0.00
21/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2702	3	2702	3	1,260.00
21/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1067	1	1067	1	1,260.00
21/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3740	4	3740	4	0.00
21/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3787	4	3787	4	0.00
21/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2505	3	2505	3	0.00
21/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2571	3	2571	3	0.00
21/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3445	4	3445	4	0.00
21/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6083	6	6083	6	0.00
21/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2538	3	2538	3	0.00
21/05/2019	2040 On 06-February-20			Bond Future	9.95	92.0361	9.9451	92.0361	0.00
21/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3171	3	3171	3	0.00
21/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3247	3	3247	3	0.00
21/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3209	3	3209	3	0.00
21/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4801	5	4801	5	0.00
21/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4757	5	4757	5	0.00
21/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4846	5	4846	5	0.00
21/05/2019	2044 On 01-August-19			Bond Future	9.84	90.0686	9.8398	90.0686	41,656.00
21/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5075	5	5075	5	0.00
21/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5978	6	5978	6	0.00
21/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	587	1	587	1	228.00
21/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5139	5	5139	5	0.00
21/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2127	2	2127	2	100.00
21/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5012	5	5012	5	0.00
21/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	526	1	526	1	100.00
21/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1626	2	1626	2	228.00
21/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4328	4	4328	4	0.00

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21/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	823	1	823	1	228.00
21/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	648	1	648	1	0.00
21/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4724	5	4724	5	0.00
21/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	465	0	465	0	100.00
21/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4513	5	4513	5	0.00
21/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2474	3	2474	3	0.00
21/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	620	1	620	1	0.00
21/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1957	2	1957	2	0.00
21/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	634	1	634	1	0.00
21/05/2019	2044 On 07-November-19			Bond Future	9.90	91.8973	9.9002	91.8973	0.00
21/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3871	4	3871	4	0.00
21/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6319	6	6319	6	0.00
21/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3918	4	3918	4	0.00
21/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	811	1	811	1	328.00
21/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2483	2	2483	2	328.00
21/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3823	4	3823	4	0.00
21/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2590	3	2590	3	0.00
21/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7068	7	7068	7	0.00
21/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3834	4	3834	4	0.00
21/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2523	3	2523	3	0.00
21/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2556	3	2556	3	0.00
21/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1396	1	1396	1	328.00
21/05/2019	2044 On 06-February-20			Bond Future	9.95	89.3069	9.9520	89.3069	0.00
21/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1198	1	1198	1	328.00
21/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3336	3	3336	3	0.00
21/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3220	3	3220	3	328.00
21/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3297	3	3297	3	0.00
21/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8244	8	8244	8	0.00
21/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3375	3	3375	3	0.00
21/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4903	5	4903	5	0.00
21/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4812	5	4812	5	0.00
21/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1833	2	1833	2	328.00
21/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4857	5	4857	5	0.00
21/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4996	5	4996	5	0.00

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21/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8803	9	8803	9	0.00
21/05/2019	2046 On 01-August-19			Bond Future	116.25	116.2345	116.2527	116.2345	12,658.00
21/05/2019	2046 On 07-November-19			Bond Future	116.93	116.9094	116.9275	116.9094	0.00
21/05/2019	2046 On 06-February-20			Bond Future	119.24	119.2195	119.2377	119.2195	0.00
21/05/2019	2050 On 01-August-19			Bond Future	119.35	119.3297	119.3487	119.3297	10,989.00
21/05/2019	2050 On 07-November-19			Bond Future	121.80	121.7825	121.8019	121.7825	0.00
21/05/2019	2050 On 06-February-20			Bond Future	122.37	122.3522	122.3718	122.3522	0.00
21/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	AL37 On 01-August-19			Index Future	646.75	646.2480	646.7520	646.2480	0.00
21/05/2019	AL37 On 07-November-19			Index Future	659.87	659.3600	659.8720	659.3600	0.00
21/05/2019	AL37 On 06-February-20			Index Future	672.75	672.2320	672.7520	672.2320	0.00
21/05/2019	AL7T On 01-August-19			Index Future	749.19	748.1030	749.1880	748.1030	0.00
21/05/2019	AL7T On 07-November-19			Index Future	764.39	763.2820	764.3870	763.2820	0.00
21/05/2019	AL7T On 06-February-20			Index Future	779.31	778.1820	779.3070	778.1820	0.00
21/05/2019	ALBI On 01-August-19			Index Future	675.81	675.1560	675.8110	675.1560	973.00
21/05/2019	ALBI On 07-November-19			Index Future	689.52	688.8550	689.5220	688.8550	0.00
21/05/2019	ALBI On 06-February-20			Index Future	702.98	702.3020	702.9800	702.3020	0.00
21/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	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
21/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2019	ES33 On 01-August-19			Bond Future	10.91	78.5544	10.9140	78.5544	350.00
21/05/2019	ES33 On 07-November-19			Bond Future	11.03	76.3540	11.0281	76.3540	0.00
21/05/2019	ES33 On 06-February-20			Bond Future	11.13	77.8456	11.1316	77.8456	0.00
21/05/2019	ES42 On 01-August-19			Bond Future	11.19	80.2918	11.1924	80.2918	4,919.00
21/05/2019	ES42 On 07-November-19			Bond Future	11.30	77.6555	11.3047	77.6555	0.00
21/05/2019	ES42 On 06-February-20			Bond Future	11.40	79.1729	11.4028	79.1729	0.00
21/05/2019	GOVI On 01-August-19			GOVI	669.08	668.4240	669.0750	668.4240	442.00
21/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	303850	30	303850	30	0.00
21/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	303950	30	303950	30	0.00
21/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	304050	30	304050	30	0.00
21/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 07-November-19			GOVI	682.65	681.9860	682.6490	681.9860	0.00
21/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	97490	9	97490	9	0.00
21/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	97390	9	97390	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
21/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	97290	9	97290	9	0.00
21/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 06-February-20			GOVI	695.97	695.2990	695.9740	695.2990	0.00
21/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
21/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	71560	8	71560	8	0.00
21/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	71760	8	71760	8	0.00
21/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	71660	8	71660	8	0.00
21/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2019	IGOV On 01-August-19			Index Future	263.50	263.4790	263.5010	263.4790	815.00
21/05/2019	IGOV On 07-November-19			Index Future	268.92	268.8940	268.9160	268.8940	219.00
21/05/2019	IGOV On 06-February-20			Index Future	274.23	274.2050	274.2270	274.2050	0.00
21/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
21/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
21/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
21/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
21/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
21/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7500	98.7400	98.7500	0.00
21/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.28	102.3000	102.2800	102.3000	0.00
21/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
21/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.93	95.9600	95.9300	95.9600	0.00
21/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.03	95.0700	95.0300	95.0700	0.00
21/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.10	94.1400	94.1000	94.1400	0.00
21/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.13	94.1700	94.1300	94.1700	0.00
21/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.20	96.2500	96.2000	96.2500	51.00
21/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.21	96.2700	96.2100	96.2700	0.00
21/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.28	97.3500	97.2800	97.3500	0.00
21/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.11	101.1900	101.1100	101.1900	0.00
21/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.27	102.3600	102.2700	102.3600	0.00
21/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.50	95.6100	95.5000	95.6100	0.00
21/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.49	101.6000	101.4900	101.6000	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
21/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.88	97.0000	96.8800	97.0000	0.00
21/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.01	93.1500	93.0100	93.1500	0.00
21/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.94	90.0900	89.9400	90.0900	0.00
21/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.62	88.7800	88.6200	88.7800	0.00
21/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.77	90.9300	90.7700	90.9300	0.00
21/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.58	94.7300	94.5800	94.7300	0.00
21/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.10	93.2500	93.1000	93.2500	0.00
21/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.18	95.3200	95.1800	95.3200	0.00
21/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.69	100.8200	100.6900	100.8200	0.00
21/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.05	101.1800	101.0500	101.1800	0.00
21/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.48	94.6100	94.4800	94.6100	0.00
21/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.74	101.8800	101.7400	101.8800	0.00
21/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.21	95.3600	95.2100	95.3600	0.00
21/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
21/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/05/2019	R023 On 01-August-19			Bond Future	7.61	103.6923	7.6138	103.6923	56,858.00
21/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3966	4	3966	4	0.00
21/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4024	4	4024	4	0.00
21/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3995	4	3995	4	0.00
21/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	7	0	7	0	0.00
21/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	6	0	6	0	0.00
21/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	7	0	7	0	0.00
21/05/2019	R023 On 07-November-19			Bond Future	7.62	101.8637	7.6155	101.8637	0.00
21/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1499	1	1499	1	0.00
21/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1521	1	1521	1	0.00
21/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1542	1	1542	1	0.00
21/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	443	0	443	0	0.00
21/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	450	0	450	0	0.00
21/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	457	0	457	0	0.00
21/05/2019	R023 On 06-February-20			Bond Future	7.59	103.8532	7.5941	103.8532	0.00
21/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	916	1	916	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
21/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	945	1	945	1	0.00
21/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	930	1	930	1	0.00
21/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1102	1	1102	1	0.00
21/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1091	1	1091	1	0.00
21/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1115	1	1115	1	0.00
21/05/2019	R035 On 01-August-19			Bond Future	9.65	97.5625	9.6495	97.5625	59,084.00
21/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4810	5	4810	5	0.00
21/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4750	5	4750	5	0.00
21/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4691	5	4691	5	0.00
21/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	482	1	482	1	0.00
21/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	494	1	494	1	0.00
21/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	471	0	471	0	0.00
21/05/2019	R035 On 07-November-19			Bond Future	9.72	95.0386	9.7176	95.0386	0.00
21/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2112	2	2112	2	3,500.00
21/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3462	3	3462	3	0.00
21/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	599	1	599	1	3,500.00
21/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3506	3	3506	3	0.00
21/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3549	4	3549	4	0.00
21/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5077	5	5077	5	0.00
21/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2300	2	2300	2	0.00
21/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2330	2	2330	2	0.00
21/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1491	2	1491	2	3,500.00
21/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3611	4	3611	4	0.00
21/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6870	7	6870	7	0.00
21/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2270	2	2270	2	0.00
21/05/2019	R035 On 06-February-20			Bond Future	9.78	96.8950	9.7767	96.8950	0.00
21/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3047	3	3047	3	0.00
21/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3012	3	3012	3	0.00
21/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2977	3	2977	3	0.00
21/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4372	4	4372	4	0.00
21/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4292	4	4292	4	0.00
21/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4332	4	4332	4	0.00
21/05/2019	R186 On 01-August-19			Bond Future	8.51	111.8896	8.5087	111.8896	117,955.00
21/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5722	6	5722	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
21/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3387	3	3387	3	6,000.00
21/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	721	1	721	1	6,000.00
21/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5824	6	5824	6	0.00
21/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	902	1	902	1	0.00
21/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5773	6	5773	6	0.00
21/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1893	2	1893	2	0.00
21/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4208	4	4208	4	0.00
21/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8607	8	8607	8	0.00
21/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1647	2	1647	2	0.00
21/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	798	1	798	1	6,200.00
21/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	79	0	79	0	0.00
21/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	203	0	203	0	0.00
21/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	82	0	82	0	0.00
21/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	8	0	8	0	6,000.00
21/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	323	0	323	0	0.00
21/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	85	0	85	0	0.00
21/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1932	2	1932	2	0.00
21/05/2019	R186 On 07-November-19			Bond Future	8.55	114.1608	8.5541	114.1608	0.00
21/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2493	2	2493	2	0.00
21/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3266	3	3266	3	0.00
21/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1100	1	1100	1	5,000.00
21/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3344	3	3344	3	0.00
21/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3305	3	3305	3	0.00
21/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1107	1	1107	1	0.00
21/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2929	3	2929	3	0.00
21/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1122	1	1122	1	0.00
21/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1516	2	1516	2	5,000.00
21/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1138	1	1138	1	0.00
21/05/2019	R186 On 06-February-20			Bond Future	8.59	111.0823	8.5851	111.0823	0.00
21/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2331	2	2331	2	0.00
21/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2390	2	2390	2	0.00
21/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2361	2	2361	2	0.00
21/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2497	3	2497	3	0.00
21/05/2019	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
21/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2522	3	2522	3	0.00
21/05/2019	R197 On 01-August-19			Bond Future	302.99	302.9437	302.9866	302.9437	2,507.00
21/05/2019	R197 On 07-November-19			Bond Future	309.21	309.1710	309.2140	309.1710	0.00
21/05/2019	R197 On 06-February-20			Bond Future	307.68	307.6338	307.6773	307.6338	0.00
21/05/2019	R202 On 01-August-19			Bond Future	238.35	238.3164	238.3529	238.3164	9,390.00
21/05/2019	R202 On 07-November-19			Bond Future	243.25	243.2153	243.2519	243.2153	0.00
21/05/2019	R202 On 06-February-20			Bond Future	244.00	243.9595	243.9965	243.9595	0.00
21/05/2019	R207 On 01-August-19			Bond Future	5.70	101.0721	5.6970	101.0721	4,891.00
21/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	709	1	709	1	0.00
21/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	714	1	714	1	0.00
21/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	718	1	718	1	0.00
21/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R207 On 07-November-19			Bond Future	2.79	103.1238	2.7885	103.1238	0.00
21/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	1	0	1	0	0.00
21/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
21/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
21/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	132	0	132	0	0.00
21/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	130	0	130	0	0.00
21/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	129	0	129	0	0.00
21/05/2019	R208 On 01-August-19			Bond Future	6.55	102.6533	6.5537	102.6533	10,880.00
21/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2457	2	2457	2	0.00
21/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2442	2	2442	2	0.00
21/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2427	2	2427	2	0.00
21/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
21/05/2019	R208 On 07-November-19			Bond Future	6.33	101.3319	6.3312	101.3319	0.00
21/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	748	1	748	1	0.00
21/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	736	1	736	1	0.00
21/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	725	1	725	1	0.00
21/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	86	0	86	0	0.00
21/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	87	0	87	0	0.00

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21/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	84	0	84	0	0.00
21/05/2019	R208 On 06-February-20			Bond Future	5.97	103.3111	5.9661	103.3111	0.00
21/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	372	0	372	0	0.00
21/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	379	0	379	0	0.00
21/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	386	0	386	0	0.00
21/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	197	0	197	0	0.00
21/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	204	0	204	0	0.00
21/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	200	0	200	0	0.00
21/05/2019	R209 On 01-August-19			Bond Future	9.60	74.5349	9.5988	74.5349	87,892.00
21/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3968	4	3968	4	0.00
21/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4067	4	4067	4	0.00
21/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	762	1	762	1	7,560.00
21/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4017	4	4017	4	0.00
21/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2352	2	2352	2	7,560.00
21/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5564	6	5564	6	0.00
21/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	248	0	248	0	7,560.00
21/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	487	1	487	1	0.00
21/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2750	3	2750	3	0.00
21/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1056	1	1056	1	0.00
21/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	497	1	497	1	0.00
21/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	476	0	476	0	0.00
21/05/2019	R209 On 07-November-19			Bond Future	9.66	72.8951	9.6568	72.8951	0.00
21/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2955	3	2955	3	0.00
21/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3029	3	3029	3	0.00
21/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2991	3	2991	3	0.00
21/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2013	2	2013	2	0.00
21/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1987	2	1987	2	0.00
21/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2039	2	2039	2	0.00
21/05/2019	R209 On 06-February-20			Bond Future	9.70	74.3190	9.7046	74.3190	0.00
21/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2548	3	2548	3	0.00
21/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2578	3	2578	3	0.00
21/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2518	2	2518	2	0.00
21/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3842	4	3842	4	0.00
21/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3806	4	3806	4	0.00

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21/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3771	4	3771	4	0.00
21/05/2019	R210 On 01-August-19			Bond Future	191.47	191.4407	191.4691	191.4407	3,142.00
21/05/2019	R210 On 07-November-19			Bond Future	192.81	192.7769	192.8054	192.7769	0.00
21/05/2019	R210 On 06-February-20			Bond Future	196.61	196.5860	196.6148	196.5860	0.00
21/05/2019	R212 On 01-August-19			Bond Future	159.91	159.8929	159.9141	159.8929	6,690.00
21/05/2019	R212 On 07-November-19			Bond Future	163.20	163.1798	163.2011	163.1798	0.00
21/05/2019	R212 On 06-February-20			Bond Future	164.19	164.1645	164.1859	164.1645	0.00
21/05/2019	R213 On 01-August-19			Bond Future	9.30	86.7597	9.3001	86.7597	17,140.00
21/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4408	4	4408	4	0.00
21/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4509	4	4509	4	0.00
21/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4459	4	4459	4	0.00
21/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	317	0	317	0	0.00
21/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	302	0	302	0	0.00
21/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	310	0	310	0	0.00
21/05/2019	R213 On 07-November-19			Bond Future	9.36	84.9681	9.3622	84.9681	0.00
21/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3076	3	3076	3	0.00
21/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3153	3	3153	3	0.00
21/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3114	3	3114	3	0.00
21/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1758	2	1758	2	0.00
21/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1715	2	1715	2	0.00
21/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1736	2	1736	2	0.00
21/05/2019	R213 On 06-February-20			Bond Future	9.41	86.6277	9.4149	86.6277	0.00
21/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2464	2	2464	2	0.00
21/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2434	2	2434	2	0.00
21/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2404	2	2404	2	0.00
21/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3312	3	3312	3	0.00
21/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3343	3	3343	3	0.00
21/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3281	3	3281	3	0.00
21/05/2019	R214 On 01-August-19			Bond Future	9.80	73.3690	9.7991	73.3690	10,672.00
21/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4020	4	4020	4	0.00
21/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4071	4	4071	4	0.00
21/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3970	4	3970	4	0.00
21/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	570	1	570	1	0.00
21/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	557	1	557	1	0.00

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21/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	546	1	546	1	0.00
21/05/2019	R214 On 07-November-19			Bond Future	9.86	71.5593	9.8604	71.5593	0.00
21/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3200	3	3200	3	0.00
21/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3161	3	3161	3	0.00
21/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3239	3	3239	3	0.00
21/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2234	2	2234	2	0.00
21/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2207	2	2207	2	0.00
21/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2181	2	2181	2	0.00
21/05/2019	R214 On 06-February-20			Bond Future	9.91	72.9571	9.9136	72.9571	0.00
21/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2683	3	2683	3	0.00
21/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2747	3	2747	3	0.00
21/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2715	3	2715	3	0.00
21/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4022	4	4022	4	0.00
21/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3985	4	3985	4	0.00
21/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4059	4	4059	4	0.00
21/05/2019	R248 On 01-August-19			Bond Future	9.78	93.8434	9.7835	93.8434	104,534.00
21/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5395	5	5395	5	0.00
21/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5330	5	5330	5	0.00
21/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5264	5	5264	5	0.00
21/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	610	1	610	1	0.00
21/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	623	1	623	1	0.00
21/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	596	1	596	1	0.00
21/05/2019	R248 On 07-November-19			Bond Future	9.84	91.3074	9.8440	91.3074	48.00
21/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4185	4	4185	4	0.00
21/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4134	4	4134	4	0.00
21/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4083	4	4083	4	0.00
21/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2636	3	2636	3	0.00
21/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2669	3	2669	3	0.00
21/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2603	3	2603	3	0.00
21/05/2019	R248 On 06-February-20			Bond Future	9.90	93.0909	9.8963	93.0909	0.00
21/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3483	3	3483	3	0.00
21/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3524	4	3524	4	0.00
21/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3443	3	3443	3	0.00
21/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5053	5	5053	5	0.00

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21/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5149	5	5149	5	0.00
21/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5101	5	5101	5	0.00