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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
17/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	2025 On 01-August-19			Bond Future	136.54	136.8159	136.5433	136.8159	1,622.00
17/05/2019	2025 On 07-November-19			Bond Future	139.35	139.6290	139.3505	139.6290	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
17/05/2019	2025 On 06-February-20			Bond Future	140.63	140.9185	140.6342	140.9185	0.00
17/05/2019	2029 On 01-August-19			Bond Future	103.70	103.6893	103.7048	103.6893	4,132.00
17/05/2019	2029 On 07-November-19			Bond Future	104.75	104.7302	104.7457	104.7302	0.00
17/05/2019	2029 On 06-February-20			Bond Future	106.82	106.7998	106.8155	106.7998	0.00
17/05/2019	2030 On 01-August-19			Bond Future	9.21	92.5336	9.2128	92.5336	49,379.00
17/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1509	2	1509	2	5,400.00
17/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3443	4	3443	4	0.00
17/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	71	0	71	0	2,025.00
17/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3395	4	3395	4	0.00
17/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4543	5	4543	5	0.00
17/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4594	5	4594	5	0.00
17/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	298	0	298	0	5,400.00
17/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1290	2	1290	2	2,025.00
17/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4491	5	4491	5	0.00
17/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	433	1	433	1	0.00
17/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1678	2	1678	2	0.00
17/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1320	1	1320	1	0.00
17/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3268	3	3268	3	0.00
17/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	297	0	297	0	0.00
17/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	312	0	312	0	0.00
17/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	526	0	526	0	4,800.00
17/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3789	3	3789	3	0.00
17/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1685	1	1685	1	0.00
17/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	305	0	305	0	0.00
17/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1464	1	1464	1	0.00
17/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	514	0	514	0	5,400.00
17/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5701	5	5701	5	0.00
17/05/2019	2030 On 07-November-19			Bond Future	9.27	94.4128	9.2721	94.4128	0.00
17/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1772	2	1772	2	5,500.00
17/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3022	3	3022	3	0.00
17/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	660	1	660	1	5,500.00
17/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3059	3	3059	3	0.00
17/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4161	4	4161	4	0.00
17/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	2985	3	2985	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
17/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1829	2	1829	2	0.00
17/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	3906	4	3906	4	0.00
17/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	613	1	613	1	0.00
17/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1322	1	1322	1	0.00
17/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1778	2	1778	2	0.00
17/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2771	3	2771	3	0.00
17/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	5070	5	5070	5	0.00
17/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1754	2	1754	2	0.00
17/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4921	5	4921	5	0.00
17/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2839	3	2839	3	0.00
17/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1731	2	1731	2	0.00
17/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1223	1	1223	1	5,500.00
17/05/2019	2030 On 06-February-20			Bond Future	9.32	92.2477	9.3209	92.2477	0.00
17/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2369	3	2369	3	0.00
17/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2399	3	2399	3	0.00
17/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2428	3	2428	3	0.00
17/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3407	3	3407	3	0.00
17/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3471	3	3471	3	0.00
17/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3439	3	3439	3	0.00
17/05/2019	2032 On 01-August-19			Bond Future	9.48	94.4915	9.4768	94.4915	41,053.00
17/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4600	5	4600	5	0.00
17/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4546	5	4546	5	0.00
17/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4491	5	4491	5	0.00
17/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	437	0	437	0	0.00
17/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	417	0	417	0	0.00
17/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	427	0	427	0	0.00
17/05/2019	2032 On 07-November-19			Bond Future	9.54	92.2483	9.5425	92.2483	0.00
17/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3226	4	3226	4	0.00
17/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3187	4	3187	4	0.00
17/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3148	3	3148	3	0.00
17/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2073	2	2073	2	0.00
17/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2100	2	2100	2	0.00
17/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2046	2	2046	2	0.00
17/05/2019	2032 On 06-February-20			Bond Future	9.60	94.0507	9.5967	94.0507	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
17/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2611	3	2611	3	0.00
17/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2642	3	2642	3	0.00
17/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2581	3	2581	3	0.00
17/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	4028	4	4028	4	0.00
17/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3991	4	3991	4	0.00
17/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3955	4	3955	4	0.00
17/05/2019	2033 On 01-August-19			Bond Future	105.74	105.7240	105.7400	105.7240	6,090.00
17/05/2019	2033 On 07-November-19			Bond Future	106.75	106.7318	106.7478	106.7318	0.00
17/05/2019	2033 On 06-February-20			Bond Future	108.86	108.8409	108.8572	108.8409	0.00
17/05/2019	2037 On 01-August-19			Bond Future	9.79	90.0954	9.7853	90.0954	41,863.00
17/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4389	5	4389	5	0.00
17/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4504	5	4504	5	0.00
17/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4447	5	4447	5	0.00
17/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	653	1	653	1	0.00
17/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	639	1	639	1	0.00
17/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	667	1	667	1	0.00
17/05/2019	2037 On 07-November-19			Bond Future	9.85	91.9251	9.8501	91.9251	0.00
17/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3352	4	3352	4	0.00
17/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3437	4	3437	4	0.00
17/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3394	4	3394	4	0.00
17/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2574	2	2574	2	0.00
17/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2542	2	2542	2	0.00
17/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2606	2	2606	2	0.00
17/05/2019	2037 On 06-February-20			Bond Future	9.91	89.4608	9.9056	89.4608	0.00
17/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2963	3	2963	3	0.00
17/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2929	3	2929	3	0.00
17/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2895	3	2895	3	0.00
17/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4706	4	4706	4	0.00
17/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4748	4	4748	4	0.00
17/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4663	4	4663	4	0.00
17/05/2019	2038 On 01-August-19			Bond Future	122.63	122.6060	122.6254	122.6060	11,598.00
17/05/2019	2038 On 07-November-19			Bond Future	125.15	125.1272	125.1466	125.1272	0.00
17/05/2019	2038 On 06-February-20			Bond Future	125.97	125.9463	125.9660	125.9463	0.00
17/05/2019	2040 On 01-August-19			Bond Future	9.86	93.1811	9.8650	93.1811	28,687.00

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17/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4675	5	4675	5	0.00
17/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4736	5	4736	5	0.00
17/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4797	5	4797	5	0.00
17/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	723	1	723	1	0.00
17/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	754	1	754	1	0.00
17/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	738	1	738	1	0.00
17/05/2019	2040 On 07-November-19			Bond Future	9.93	95.0734	9.9295	95.0734	0.00
17/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3552	4	3552	4	0.00
17/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2589	3	2589	3	1,260.00
17/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1014	1	1014	1	1,260.00
17/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3597	4	3597	4	0.00
17/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3642	4	3642	4	0.00
17/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2675	2	2675	2	0.00
17/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2743	2	2743	2	0.00
17/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3647	3	3647	3	0.00
17/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6344	6	6344	6	0.00
17/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2709	2	2709	2	0.00
17/05/2019	2040 On 06-February-20			Bond Future	9.99	92.4201	9.9850	92.4201	0.00
17/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3057	3	3057	3	0.00
17/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3131	3	3131	3	0.00
17/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3094	3	3094	3	0.00
17/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5007	5	5007	5	0.00
17/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4961	5	4961	5	0.00
17/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5052	5	5052	5	0.00
17/05/2019	2044 On 01-August-19			Bond Future	9.87	90.4457	9.8721	90.4457	41,431.00
17/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4904	5	4904	5	0.00
17/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5788	6	5788	6	0.00
17/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	567	1	567	1	228.00
17/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4966	5	4966	5	0.00
17/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2043	2	2043	2	100.00
17/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4842	5	4842	5	0.00
17/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	509	1	509	1	100.00
17/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1562	2	1562	2	228.00
17/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4175	5	4175	5	0.00

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17/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	941	1	941	1	228.00
17/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	749	1	749	1	0.00
17/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4978	5	4978	5	0.00
17/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	547	0	547	0	100.00
17/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4765	4	4765	4	0.00
17/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2681	2	2681	2	0.00
17/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	719	1	719	1	0.00
17/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2145	2	2145	2	0.00
17/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	734	1	734	1	0.00
17/05/2019	2044 On 07-November-19			Bond Future	9.93	92.2825	9.9335	92.2825	0.00
17/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3748	4	3748	4	0.00
17/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6148	7	6148	7	0.00
17/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3795	4	3795	4	0.00
17/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	778	1	778	1	328.00
17/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2397	3	2397	3	328.00
17/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3702	4	3702	4	0.00
17/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2745	2	2745	2	0.00
17/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7312	7	7312	7	0.00
17/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4024	4	4024	4	0.00
17/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2676	2	2676	2	0.00
17/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2710	2	2710	2	0.00
17/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1502	1	1502	1	328.00
17/05/2019	2044 On 06-February-20			Bond Future	9.99	89.7000	9.9862	89.7000	0.00
17/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1155	1	1155	1	328.00
17/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3238	4	3238	4	0.00
17/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3124	3	3124	3	328.00
17/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3200	3	3200	3	0.00
17/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8064	9	8064	9	0.00
17/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3276	4	3276	4	0.00
17/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5088	5	5088	5	0.00
17/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4994	5	4994	5	0.00
17/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1934	2	1934	2	328.00
17/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5040	5	5040	5	0.00
17/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5182	5	5182	5	0.00

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17/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9042	9	9042	9	0.00
17/05/2019	2046 On 01-August-19			Bond Future	116.22	115.7659	116.2165	115.7659	12,658.00
17/05/2019	2046 On 07-November-19			Bond Future	116.89	116.4316	116.8911	116.4316	0.00
17/05/2019	2046 On 06-February-20			Bond Future	119.20	118.7326	119.2011	118.7326	0.00
17/05/2019	2050 On 01-August-19			Bond Future	119.68	119.2913	119.6817	119.2913	10,989.00
17/05/2019	2050 On 07-November-19			Bond Future	122.14	121.7442	122.1424	121.7442	0.00
17/05/2019	2050 On 06-February-20			Bond Future	122.72	122.3135	122.7193	122.3135	0.00
17/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	AL37 On 01-August-19			Index Future	645.80	647.3330	645.8020	647.3330	0.00
17/05/2019	AL37 On 07-November-19			Index Future	658.91	660.4740	658.9100	660.4740	0.00
17/05/2019	AL37 On 06-February-20			Index Future	671.78	673.3710	671.7760	673.3710	0.00
17/05/2019	AL7T On 01-August-19			Index Future	747.10	750.4240	747.0970	750.4240	0.00
17/05/2019	AL7T On 07-November-19			Index Future	762.26	765.6570	762.2610	765.6570	0.00
17/05/2019	AL7T On 06-February-20			Index Future	777.15	780.6090	777.1450	780.6090	0.00
17/05/2019	ALBI On 01-August-19			Index Future	674.00	677.5340	674.0030	677.5340	973.00
17/05/2019	ALBI On 07-November-19			Index Future	687.68	691.2880	687.6830	691.2880	0.00
17/05/2019	ALBI On 06-February-20			Index Future	701.11	704.7870	701.1110	704.7870	0.00
17/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	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
17/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2019	ES33 On 01-August-19			Bond Future	10.95	78.8406	10.9474	78.8406	350.00
17/05/2019	ES33 On 07-November-19			Bond Future	11.06	76.6464	11.0626	76.6464	0.00
17/05/2019	ES33 On 06-February-20			Bond Future	11.17	78.1440	11.1674	78.1440	0.00
17/05/2019	ES42 On 01-August-19			Bond Future	11.23	80.5846	11.2257	80.5846	4,919.00
17/05/2019	ES42 On 07-November-19			Bond Future	11.34	77.9548	11.3392	77.9548	0.00
17/05/2019	ES42 On 06-February-20			Bond Future	11.44	79.4783	11.4385	79.4783	0.00
17/05/2019	GOVI On 01-August-19			GOVI	667.26	670.8770	667.2630	670.8770	444.00
17/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	285730	32	285730	32	0.00
17/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	285830	32	285830	32	0.00
17/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	285930	32	285930	32	0.00
17/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 07-November-19			GOVI	680.81	684.4950	680.8060	684.4950	0.00
17/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	79060	12	79060	12	0.00
17/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	78960	12	78960	12	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
17/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	78860	12	78860	12	0.00
17/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 06-February-20			GOVI	694.10	697.8620	694.1000	697.8620	0.00
17/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	90300	5	90300	5	0.00
17/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	90500	5	90500	5	0.00
17/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	90400	5	90400	5	0.00
17/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2019	IGOV On 01-August-19			Index Future	263.50	263.4340	263.5030	263.4340	815.00
17/05/2019	IGOV On 07-November-19			Index Future	268.92	268.8500	268.9200	268.8500	219.00
17/05/2019	IGOV On 06-February-20			Index Future	274.23	274.1620	274.2330	274.1620	0.00
17/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
17/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
17/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
17/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
17/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.7900	102.8000	102.7900	0.00
17/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7400	98.7600	98.7400	0.00
17/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.2800	102.3000	102.2800	0.00
17/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.23	99.2000	99.2300	99.2000	0.00
17/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.96	95.9300	95.9600	95.9300	0.00
17/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.07	95.0300	95.0700	95.0300	0.00
17/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.13	94.0800	94.1300	94.0800	0.00
17/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.17	94.1100	94.1700	94.1100	0.00
17/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.25	96.1800	96.2500	96.1800	51.00
17/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.28	96.2000	96.2800	96.2000	0.00
17/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.36	97.2600	97.3600	97.2600	0.00
17/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.20	101.0800	101.2000	101.0800	0.00
17/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.36	102.2200	102.3600	102.2200	0.00
17/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.61	95.4400	95.6100	95.4400	0.00
17/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.61	101.4200	101.6100	101.4200	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
17/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.00	96.8000	97.0000	96.8000	0.00
17/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.16	92.8300	93.1600	92.8300	0.00
17/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.10	89.7500	90.1000	89.7500	0.00
17/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.79	88.4300	88.7900	88.4300	0.00
17/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.94	90.5700	90.9400	90.5700	0.00
17/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.74	94.3800	94.7400	94.3800	0.00
17/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.26	92.9000	93.2600	92.9000	0.00
17/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.33	94.9700	95.3300	94.9700	0.00
17/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.82	100.4500	100.8200	100.4500	0.00
17/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.17	100.7800	101.1700	100.7800	0.00
17/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.60	94.1800	94.6000	94.1800	0.00
17/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.86	101.4400	101.8600	101.4400	0.00
17/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.34	94.9000	95.3400	94.9000	0.00
17/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/05/2019	R023 On 01-August-19			Bond Future	7.65	103.8554	7.6516	103.8554	56,858.00
17/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3853	4	3853	4	0.00
17/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3910	4	3910	4	0.00
17/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3882	4	3882	4	0.00
17/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	10	0	10	0	0.00
17/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	9	0	9	0	0.00
17/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	10	0	10	0	0.00
17/05/2019	R023 On 07-November-19			Bond Future	7.66	102.0306	7.6567	102.0306	0.00
17/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1429	2	1429	2	0.00
17/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1450	2	1450	2	0.00
17/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1470	2	1470	2	0.00
17/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	490	0	490	0	0.00
17/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	497	0	497	0	0.00
17/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	505	0	505	0	0.00
17/05/2019	R023 On 06-February-20			Bond Future	7.64	104.0238	7.6390	104.0238	0.00
17/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	867	1	867	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
17/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	896	1	896	1	0.00
17/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	882	1	882	1	0.00
17/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1174	1	1174	1	0.00
17/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1162	1	1162	1	0.00
17/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1187	1	1187	1	0.00
17/05/2019	R035 On 01-August-19			Bond Future	9.68	98.0214	9.6819	98.0214	59,127.00
17/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4645	5	4645	5	0.00
17/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4587	5	4587	5	0.00
17/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4529	5	4529	5	0.00
17/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	564	0	564	0	0.00
17/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	577	0	577	0	0.00
17/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	552	0	552	0	0.00
17/05/2019	R035 On 07-November-19			Bond Future	9.75	95.5072	9.7511	95.5072	0.00
17/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2038	2	2038	2	3,500.00
17/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3353	4	3353	4	0.00
17/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	574	1	574	1	3,500.00
17/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3395	4	3395	4	0.00
17/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3437	4	3437	4	0.00
17/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	4935	5	4935	5	0.00
17/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2439	2	2439	2	0.00
17/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2471	2	2471	2	0.00
17/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1599	1	1599	1	3,500.00
17/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3787	3	3787	3	0.00
17/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	7095	7	7095	7	0.00
17/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2408	2	2408	2	0.00
17/05/2019	R035 On 06-February-20			Bond Future	9.81	97.3730	9.8113	97.3730	0.00
17/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2957	3	2957	3	0.00
17/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2923	3	2923	3	0.00
17/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2889	3	2889	3	0.00
17/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4539	4	4539	4	0.00
17/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4457	4	4457	4	0.00
17/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4498	4	4498	4	0.00
17/05/2019	R186 On 01-August-19			Bond Future	8.55	112.2421	8.5516	112.2421	113,747.00
17/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5502	6	5502	6	0.00

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17/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3212	4	3212	4	6,000.00
17/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	668	1	668	1	6,000.00
17/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5603	6	5603	6	0.00
17/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	837	1	837	1	0.00
17/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1773	2	1773	2	0.00
17/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4012	4	4012	4	0.00
17/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5553	6	5553	6	0.00
17/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8364	9	8364	9	0.00
17/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1829	2	1829	2	0.00
17/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	924	1	924	1	6,200.00
17/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	105	0	105	0	0.00
17/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	109	0	109	0	0.00
17/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	255	0	255	0	0.00
17/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	12	0	12	0	6,000.00
17/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	394	0	394	0	0.00
17/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	113	0	113	0	0.00
17/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2126	2	2126	2	0.00
17/05/2019	R186 On 07-November-19			Bond Future	8.60	114.5209	8.5992	114.5209	0.00
17/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2371	3	2371	3	0.00
17/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3122	3	3122	3	0.00
17/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1032	1	1032	1	5,000.00
17/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3197	4	3197	4	0.00
17/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3159	3	3159	3	0.00
17/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1212	1	1212	1	0.00
17/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3113	3	3113	3	0.00
17/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1228	1	1228	1	0.00
17/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1645	1	1645	1	5,000.00
17/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1245	1	1245	1	0.00
17/05/2019	R186 On 06-February-20			Bond Future	8.63	111.4500	8.6325	111.4500	0.00
17/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2224	2	2224	2	0.00
17/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2282	3	2282	3	0.00
17/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2253	2	2253	2	0.00
17/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2645	2	2645	2	0.00
17/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2620	2	2620	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2671	2	2671	2	0.00
17/05/2019	R197 On 01-August-19			Bond Future	302.90	303.4131	302.9007	303.4131	2,507.00
17/05/2019	R197 On 07-November-19			Bond Future	309.13	309.6515	309.1278	309.6515	0.00
17/05/2019	R197 On 06-February-20			Bond Future	307.59	308.1250	307.5904	308.1250	0.00
17/05/2019	R202 On 01-August-19			Bond Future	238.28	238.2435	238.2800	238.2435	9,390.00
17/05/2019	R202 On 07-November-19			Bond Future	243.18	243.1419	243.1785	243.1419	0.00
17/05/2019	R202 On 06-February-20			Bond Future	243.92	243.8856	243.9224	243.8856	0.00
17/05/2019	R207 On 01-August-19			Bond Future	5.68	101.0775	5.6848	101.0775	4,891.00
17/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	715	1	715	1	0.00
17/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	719	1	719	1	0.00
17/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	723	1	723	1	0.00
17/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R207 On 07-November-19			Bond Future	2.76	103.1298	2.7551	103.1298	0.00
17/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	1	0	1	0	0.00
17/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
17/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
17/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	126	0	126	0	0.00
17/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	125	0	125	0	0.00
17/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	123	0	123	0	0.00
17/05/2019	R208 On 01-August-19			Bond Future	6.57	102.7533	6.5684	102.7533	10,880.00
17/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2434	3	2434	3	0.00
17/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2419	3	2419	3	0.00
17/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2404	3	2404	3	0.00
17/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
17/05/2019	R208 On 07-November-19			Bond Future	6.35	101.4344	6.3485	101.4344	0.00
17/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	732	1	732	1	0.00
17/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	721	1	721	1	0.00
17/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	710	1	710	1	0.00
17/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	93	0	93	0	0.00
17/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	95	0	95	0	0.00

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17/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	91	0	91	0	0.00
17/05/2019	R208 On 06-February-20			Bond Future	5.99	103.4160	5.9870	103.4160	0.00
17/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	360	0	360	0	0.00
17/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	367	0	367	0	0.00
17/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	375	0	375	0	0.00
17/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	208	0	208	0	0.00
17/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	216	0	216	0	0.00
17/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	212	0	212	0	0.00
17/05/2019	R209 On 01-August-19			Bond Future	9.63	74.9284	9.6309	74.9284	87,892.00
17/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3836	4	3836	4	0.00
17/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3934	4	3934	4	0.00
17/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	735	1	735	1	7,560.00
17/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3885	4	3885	4	0.00
17/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2264	3	2264	3	7,560.00
17/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5404	6	5404	6	0.00
17/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	297	0	297	0	7,560.00
17/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	563	0	563	0	0.00
17/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2932	3	2932	3	0.00
17/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1178	1	1178	1	0.00
17/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	575	0	575	0	0.00
17/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	552	0	552	0	0.00
17/05/2019	R209 On 07-November-19			Bond Future	9.69	73.2968	9.6899	73.2968	0.00
17/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2862	3	2862	3	0.00
17/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2935	3	2935	3	0.00
17/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2898	3	2898	3	0.00
17/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2133	2	2133	2	0.00
17/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2106	2	2106	2	0.00
17/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2160	2	2160	2	0.00
17/05/2019	R209 On 06-February-20			Bond Future	9.74	74.7289	9.7386	74.7289	0.00
17/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2474	3	2474	3	0.00
17/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2503	3	2503	3	0.00
17/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2444	3	2444	3	0.00
17/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3985	4	3985	4	0.00
17/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3949	4	3949	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
17/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3913	4	3913	4	0.00
17/05/2019	R210 On 01-August-19			Bond Future	191.41	191.4586	191.4124	191.4586	3,142.00
17/05/2019	R210 On 07-November-19			Bond Future	192.75	192.7961	192.7484	192.7961	0.00
17/05/2019	R210 On 06-February-20			Bond Future	196.56	196.6063	196.5573	196.6063	0.00
17/05/2019	R212 On 01-August-19			Bond Future	159.75	159.6426	159.7471	159.6426	6,690.00
17/05/2019	R212 On 07-November-19			Bond Future	163.03	162.9252	163.0314	162.9252	0.00
17/05/2019	R212 On 06-February-20			Bond Future	164.01	163.9054	164.0134	163.9054	0.00
17/05/2019	R213 On 01-August-19			Bond Future	9.35	87.1032	9.3530	87.1032	17,140.00
17/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4160	5	4160	5	0.00
17/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4258	5	4258	5	0.00
17/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4209	5	4209	5	0.00
17/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	397	0	397	0	0.00
17/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	379	0	379	0	0.00
17/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	388	0	388	0	0.00
17/05/2019	R213 On 07-November-19			Bond Future	9.42	85.3189	9.4169	85.3189	0.00
17/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	2906	3	2906	3	0.00
17/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	2980	3	2980	3	0.00
17/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	2943	3	2943	3	0.00
17/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1922	2	1922	2	0.00
17/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1876	2	1876	2	0.00
17/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1899	2	1899	2	0.00
17/05/2019	R213 On 06-February-20			Bond Future	9.47	86.9857	9.4716	86.9857	0.00
17/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2328	3	2328	3	0.00
17/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2299	3	2299	3	0.00
17/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2271	3	2271	3	0.00
17/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3518	3	3518	3	0.00
17/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3550	3	3550	3	0.00
17/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3486	3	3486	3	0.00
17/05/2019	R214 On 01-August-19			Bond Future	9.83	73.6736	9.8312	73.6736	10,672.00
17/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3887	4	3887	4	0.00
17/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3937	4	3937	4	0.00
17/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3838	4	3838	4	0.00
17/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	655	1	655	1	0.00
17/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	642	1	642	1	0.00

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17/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	629	1	629	1	0.00
17/05/2019	R214 On 07-November-19			Bond Future	9.89	71.8705	9.8935	71.8705	0.00
17/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3105	3	3105	3	0.00
17/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3067	3	3067	3	0.00
17/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3143	3	3143	3	0.00
17/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2361	2	2361	2	0.00
17/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2333	2	2333	2	0.00
17/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2306	2	2306	2	0.00
17/05/2019	R214 On 06-February-20			Bond Future	9.95	73.2745	9.9476	73.2745	0.00
17/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2606	3	2606	3	0.00
17/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2668	3	2668	3	0.00
17/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2637	3	2637	3	0.00
17/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4169	4	4169	4	0.00
17/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4132	4	4132	4	0.00
17/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4207	4	4207	4	0.00
17/05/2019	R248 On 01-August-19			Bond Future	9.81	94.2807	9.8105	94.2807	103,226.00
17/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5249	6	5249	6	0.00
17/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5184	6	5184	6	0.00
17/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5120	6	5120	6	0.00
17/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	699	1	699	1	0.00
17/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	714	1	714	1	0.00
17/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	685	1	685	1	0.00
17/05/2019	R248 On 07-November-19			Bond Future	9.87	91.7541	9.8717	91.7541	48.00
17/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4082	4	4082	4	0.00
17/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4032	4	4032	4	0.00
17/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3983	4	3983	4	0.00
17/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2774	3	2774	3	0.00
17/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2808	3	2808	3	0.00
17/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2740	2	2740	2	0.00
17/05/2019	R248 On 06-February-20			Bond Future	9.92	93.5467	9.9249	93.5467	0.00
17/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3404	4	3404	4	0.00
17/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3443	4	3443	4	0.00
17/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3364	4	3364	4	0.00
17/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5216	5	5216	5	0.00



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17/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5314	5	5314	5	0.00
17/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5265	5	5265	5	0.00