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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
20/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	2025 On 01-August-19			Bond Future	136.56	136.5433	136.5633	136.5433	1,622.00
20/05/2019	2025 On 07-November-19			Bond Future	139.37	139.3505	139.3706	139.3505	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
20/05/2019	2025 On 06-February-20			Bond Future	140.65	140.6342	140.6544	140.6342	0.00
20/05/2019	2029 On 01-August-19			Bond Future	103.72	103.7048	103.7203	103.7048	4,132.00
20/05/2019	2029 On 07-November-19			Bond Future	104.76	104.7457	104.7612	104.7457	0.00
20/05/2019	2029 On 06-February-20			Bond Future	106.83	106.8155	106.8311	106.8155	0.00
20/05/2019	2030 On 01-August-19			Bond Future	9.19	92.0838	9.1862	92.0838	49,379.00
20/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	72	0	72	0	2,025.00
20/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1567	2	1567	2	5,400.00
20/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3552	3	3552	3	0.00
20/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3503	3	3503	3	0.00
20/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4669	5	4669	5	0.00
20/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4722	5	4722	5	0.00
20/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	309	0	309	0	5,400.00
20/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1340	1	1340	1	2,025.00
20/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4617	4	4617	4	0.00
20/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	450	0	450	0	0.00
20/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1742	2	1742	2	0.00
20/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1217	1	1217	1	0.00
20/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3117	3	3117	3	0.00
20/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	258	0	258	0	0.00
20/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	271	0	271	0	0.00
20/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	467	1	467	1	4,800.00
20/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3632	4	3632	4	0.00
20/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1568	2	1568	2	0.00
20/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	264	0	264	0	0.00
20/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	455	1	455	1	5,400.00
20/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1355	1	1355	1	0.00
20/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5536	6	5536	6	0.00
20/05/2019	2030 On 07-November-19			Bond Future	9.24	93.9535	9.2445	93.9535	0.00
20/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	685	1	685	1	5,500.00
20/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1828	2	1828	2	5,500.00
20/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3105	3	3105	3	0.00
20/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3143	3	3143	3	0.00
20/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4262	4	4262	4	0.00
20/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3067	3	3067	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
20/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	636	1	636	1	0.00
20/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1886	2	1886	2	0.00
20/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4003	4	4003	4	0.00
20/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1250	1	1250	1	0.00
20/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1690	2	1690	2	0.00
20/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2658	3	2658	3	0.00
20/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4923	5	4923	5	0.00
20/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1667	2	1667	2	0.00
20/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4776	5	4776	5	0.00
20/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2725	3	2725	3	0.00
20/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1645	2	1645	2	0.00
20/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1154	1	1154	1	5,500.00
20/05/2019	2030 On 06-February-20			Bond Future	9.29	91.7793	9.2923	91.7793	0.00
20/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2433	2	2433	2	0.00
20/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2463	2	2463	2	0.00
20/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2493	2	2493	2	0.00
20/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3298	3	3298	3	0.00
20/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3361	3	3361	3	0.00
20/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3329	3	3329	3	0.00
20/05/2019	2032 On 01-August-19			Bond Future	9.45	93.9323	9.4503	93.9323	41,053.00
20/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4730	5	4730	5	0.00
20/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4675	5	4675	5	0.00
20/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4620	4	4620	4	0.00
20/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	384	0	384	0	0.00
20/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	366	0	366	0	0.00
20/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	375	0	375	0	0.00
20/05/2019	2032 On 07-November-19			Bond Future	9.52	91.6775	9.5151	91.6775	0.00
20/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3313	3	3313	3	0.00
20/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3273	3	3273	3	0.00
20/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3233	3	3233	3	0.00
20/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1975	2	1975	2	0.00
20/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2001	2	2001	2	0.00
20/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1949	2	1949	2	0.00
20/05/2019	2032 On 06-February-20			Bond Future	9.57	93.4686	9.5683	93.4686	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
20/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2679	3	2679	3	0.00
20/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2710	3	2710	3	0.00
20/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2647	3	2647	3	0.00
20/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3907	4	3907	4	0.00
20/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3871	4	3871	4	0.00
20/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3835	4	3835	4	0.00
20/05/2019	2033 On 01-August-19			Bond Future	105.76	105.7400	105.7559	105.7400	6,090.00
20/05/2019	2033 On 07-November-19			Bond Future	106.76	106.7478	106.7639	106.7478	0.00
20/05/2019	2033 On 06-February-20			Bond Future	108.87	108.8572	108.8733	108.8572	0.00
20/05/2019	2037 On 01-August-19			Bond Future	9.76	89.4720	9.7588	89.4720	41,863.00
20/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4519	4	4519	4	0.00
20/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4636	5	4636	5	0.00
20/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4577	4	4577	4	0.00
20/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	581	1	581	1	0.00
20/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	569	1	569	1	0.00
20/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	594	1	594	1	0.00
20/05/2019	2037 On 07-November-19			Bond Future	9.82	91.2887	9.8227	91.2887	0.00
20/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3443	3	3443	3	0.00
20/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3529	3	3529	3	0.00
20/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3486	3	3486	3	0.00
20/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2459	3	2459	3	0.00
20/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2428	3	2428	3	0.00
20/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2490	3	2490	3	0.00
20/05/2019	2037 On 06-February-20			Bond Future	9.88	88.8119	9.8774	88.8119	0.00
20/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3037	3	3037	3	0.00
20/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3003	3	3003	3	0.00
20/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2968	3	2968	3	0.00
20/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4569	5	4569	5	0.00
20/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4611	5	4611	5	0.00
20/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4528	5	4528	5	0.00
20/05/2019	2038 On 01-August-19			Bond Future	122.28	122.6254	122.2806	122.6254	11,598.00
20/05/2019	2038 On 07-November-19			Bond Future	124.79	125.1466	124.7945	125.1466	0.00
20/05/2019	2038 On 06-February-20			Bond Future	125.61	125.9660	125.6067	125.9660	0.00
20/05/2019	2040 On 01-August-19			Bond Future	9.84	92.5952	9.8385	92.5952	28,687.00

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20/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4812	5	4812	5	0.00
20/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4874	5	4874	5	0.00
20/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4936	5	4936	5	0.00
20/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	645	1	645	1	0.00
20/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	673	1	673	1	0.00
20/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	659	1	659	1	0.00
20/05/2019	2040 On 07-November-19			Bond Future	9.90	94.4754	9.9022	94.4754	0.00
20/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3650	4	3650	4	0.00
20/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2666	3	2666	3	1,260.00
20/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1050	1	1050	1	1,260.00
20/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3696	4	3696	4	0.00
20/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3742	4	3742	4	0.00
20/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2553	3	2553	3	0.00
20/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2620	3	2620	3	0.00
20/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3503	4	3503	4	0.00
20/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6158	6	6158	6	0.00
20/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2586	3	2586	3	0.00
20/05/2019	2040 On 06-February-20			Bond Future	9.96	91.8103	9.9569	91.8103	0.00
20/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3136	3	3136	3	0.00
20/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3211	3	3211	3	0.00
20/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3173	3	3173	3	0.00
20/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4860	5	4860	5	0.00
20/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4815	5	4815	5	0.00
20/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4905	5	4905	5	0.00
20/05/2019	2044 On 01-August-19			Bond Future	9.85	89.8467	9.8457	89.8467	41,656.00
20/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5046	5	5046	5	0.00
20/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5945	6	5945	6	0.00
20/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	586	1	586	1	228.00
20/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5110	5	5110	5	0.00
20/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2115	2	2115	2	100.00
20/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4983	5	4983	5	0.00
20/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	525	1	525	1	100.00
20/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1618	2	1618	2	228.00
20/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4303	4	4303	4	0.00

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20/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	848	1	848	1	228.00
20/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	669	1	669	1	0.00
20/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4773	5	4773	5	0.00
20/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	482	1	482	1	100.00
20/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4562	5	4562	5	0.00
20/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2515	3	2515	3	0.00
20/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	640	1	640	1	0.00
20/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1995	2	1995	2	0.00
20/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	654	1	654	1	0.00
20/05/2019	2044 On 07-November-19			Bond Future	9.91	91.6711	9.9063	91.6711	0.00
20/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3850	4	3850	4	0.00
20/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6290	6	6290	6	0.00
20/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3898	4	3898	4	0.00
20/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	807	1	807	1	328.00
20/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2469	2	2469	2	328.00
20/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3803	4	3803	4	0.00
20/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2620	3	2620	3	0.00
20/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7114	7	7114	7	0.00
20/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3871	4	3871	4	0.00
20/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2553	3	2553	3	0.00
20/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2587	3	2587	3	0.00
20/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1417	2	1417	2	328.00
20/05/2019	2044 On 06-February-20			Bond Future	9.96	89.0765	9.9582	89.0765	0.00
20/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1192	1	1192	1	328.00
20/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3320	3	3320	3	0.00
20/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3204	3	3204	3	328.00
20/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3281	3	3281	3	0.00
20/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8213	8	8213	8	0.00
20/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3359	3	3359	3	0.00
20/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4939	5	4939	5	0.00
20/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4847	5	4847	5	0.00
20/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1853	2	1853	2	328.00
20/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4892	5	4892	5	0.00
20/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5032	5	5032	5	0.00

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20/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8848	9	8848	9	0.00
20/05/2019	2046 On 01-August-19			Bond Future	116.23	116.2165	116.2345	116.2165	12,658.00
20/05/2019	2046 On 07-November-19			Bond Future	116.91	116.8911	116.9094	116.8911	0.00
20/05/2019	2046 On 06-February-20			Bond Future	119.22	119.2011	119.2195	119.2011	0.00
20/05/2019	2050 On 01-August-19			Bond Future	119.33	119.6817	119.3297	119.6817	10,989.00
20/05/2019	2050 On 07-November-19			Bond Future	121.78	122.1424	121.7825	122.1424	0.00
20/05/2019	2050 On 06-February-20			Bond Future	122.35	122.7193	122.3522	122.7193	0.00
20/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	AL37 On 01-August-19			Index Future	646.25	645.8020	646.2480	645.8020	0.00
20/05/2019	AL37 On 07-November-19			Index Future	659.36	658.9100	659.3600	658.9100	0.00
20/05/2019	AL37 On 06-February-20			Index Future	672.23	671.7760	672.2320	671.7760	0.00
20/05/2019	AL7T On 01-August-19			Index Future	748.10	747.0970	748.1030	747.0970	0.00
20/05/2019	AL7T On 07-November-19			Index Future	763.28	762.2610	763.2820	762.2610	0.00
20/05/2019	AL7T On 06-February-20			Index Future	778.18	777.1450	778.1820	777.1450	0.00
20/05/2019	ALBI On 01-August-19			Index Future	675.16	674.0030	675.1560	674.0030	973.00
20/05/2019	ALBI On 07-November-19			Index Future	688.86	687.6830	688.8550	687.6830	0.00
20/05/2019	ALBI On 06-February-20			Index Future	702.30	701.1110	702.3020	701.1110	0.00
20/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	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
20/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2019	ES33 On 01-August-19			Bond Future	10.93	78.4275	10.9255	78.4275	350.00
20/05/2019	ES33 On 07-November-19			Bond Future	11.04	76.2248	11.0400	76.2248	0.00
20/05/2019	ES33 On 06-February-20			Bond Future	11.14	77.7139	11.1439	77.7139	0.00
20/05/2019	ES42 On 01-August-19			Bond Future	11.20	80.1131	11.1988	80.1131	4,919.00
20/05/2019	ES42 On 07-November-19			Bond Future	11.31	77.4734	11.3113	77.4734	0.00
20/05/2019	ES42 On 06-February-20			Bond Future	11.41	78.9874	11.4095	78.9874	0.00
20/05/2019	GOVI On 01-August-19			GOVI	668.42	667.2630	668.4240	667.2630	443.00
20/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	297340	29	297340	29	0.00
20/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	297440	29	297440	29	0.00
20/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	297540	29	297540	29	0.00
20/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 07-November-19			GOVI	681.99	680.8060	681.9860	680.8060	0.00
20/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	90860	8	90860	8	0.00
20/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	90760	8	90760	8	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
20/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	90660	8	90660	8	0.00
20/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 06-February-20			GOVI	695.30	694.1000	695.2990	694.1000	0.00
20/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	78310	9	78310	9	0.00
20/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	78510	9	78510	9	0.00
20/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	78410	9	78410	9	0.00
20/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2019	IGOV On 01-August-19			Index Future	263.48	263.5030	263.4790	263.5030	815.00
20/05/2019	IGOV On 07-November-19			Index Future	268.89	268.9200	268.8940	268.9200	219.00
20/05/2019	IGOV On 06-February-20			Index Future	274.21	274.2330	274.2050	274.2330	0.00
20/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
20/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
20/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
20/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
20/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.8000	102.7900	102.8000	0.00
20/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7600	98.7500	98.7600	0.00
20/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.3000	102.3000	102.3000	0.00
20/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.23	99.2300	99.2300	99.2300	0.00
20/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.96	95.9600	95.9600	95.9600	0.00
20/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.07	95.0700	95.0700	95.0700	0.00
20/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.14	94.1300	94.1400	94.1300	0.00
20/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.17	94.1700	94.1700	94.1700	0.00
20/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.25	96.2500	96.2500	96.2500	51.00
20/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.27	96.2800	96.2700	96.2800	0.00
20/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.35	97.3600	97.3500	97.3600	0.00
20/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.19	101.2000	101.1900	101.2000	0.00
20/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.36	102.3600	102.3600	102.3600	0.00
20/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.61	95.6100	95.6100	95.6100	0.00
20/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.60	101.6100	101.6000	101.6100	0.00

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20/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.00	97.0000	97.0000	97.0000	0.00
20/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.15	93.1600	93.1500	93.1600	0.00
20/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.09	90.1000	90.0900	90.1000	0.00
20/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.78	88.7900	88.7800	88.7900	0.00
20/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.93	90.9400	90.9300	90.9400	0.00
20/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.73	94.7400	94.7300	94.7400	0.00
20/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.25	93.2600	93.2500	93.2600	0.00
20/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.32	95.3300	95.3200	95.3300	0.00
20/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.82	100.8200	100.8200	100.8200	0.00
20/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.18	101.1700	101.1800	101.1700	0.00
20/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.61	94.6000	94.6100	94.6000	0.00
20/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.88	101.8600	101.8800	101.8600	0.00
20/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.36	95.3400	95.3600	95.3400	0.00
20/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/05/2019	R023 On 01-August-19			Bond Future	7.64	103.6423	7.6353	103.6423	56,858.00
20/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3901	4	3901	4	0.00
20/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3959	4	3959	4	0.00
20/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3930	4	3930	4	0.00
20/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	8	0	8	0	0.00
20/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	7	0	7	0	0.00
20/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	8	0	8	0	0.00
20/05/2019	R023 On 07-November-19			Bond Future	7.64	101.8129	7.6390	101.8129	0.00
20/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1456	1	1456	1	0.00
20/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1477	1	1477	1	0.00
20/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1498	1	1498	1	0.00
20/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	466	0	466	0	0.00
20/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	474	0	474	0	0.00
20/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	481	1	481	1	0.00
20/05/2019	R023 On 06-February-20			Bond Future	7.62	103.8016	7.6197	103.8016	0.00
20/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	885	1	885	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
20/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	915	1	915	1	0.00
20/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	900	1	900	1	0.00
20/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1141	1	1141	1	0.00
20/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1129	1	1129	1	0.00
20/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1153	1	1153	1	0.00
20/05/2019	R035 On 01-August-19			Bond Future	9.66	97.4008	9.6606	97.4008	59,127.00
20/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4749	5	4749	5	0.00
20/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4690	5	4690	5	0.00
20/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4631	5	4631	5	0.00
20/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	506	1	506	1	0.00
20/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	518	1	518	1	0.00
20/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	494	1	494	1	0.00
20/05/2019	R035 On 07-November-19			Bond Future	9.73	94.8738	9.7290	94.8738	0.00
20/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2084	2	2084	2	3,500.00
20/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3422	3	3422	3	0.00
20/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	589	1	589	1	3,500.00
20/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3464	3	3464	3	0.00
20/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3508	3	3508	3	0.00
20/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5025	5	5025	5	0.00
20/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2344	2	2344	2	0.00
20/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2375	2	2375	2	0.00
20/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1525	2	1525	2	3,500.00
20/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3668	4	3668	4	0.00
20/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6945	7	6945	7	0.00
20/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2314	2	2314	2	0.00
20/05/2019	R035 On 06-February-20			Bond Future	9.79	96.7271	9.7885	96.7271	0.00
20/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3014	3	3014	3	0.00
20/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2979	3	2979	3	0.00
20/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2944	3	2944	3	0.00
20/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4426	5	4426	5	0.00
20/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4345	4	4345	4	0.00
20/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4386	4	4386	4	0.00
20/05/2019	R186 On 01-August-19			Bond Future	8.54	111.7960	8.5353	111.7960	118,088.00
20/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5581	6	5581	6	0.00

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20/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	676	1	676	1	6,000.00
20/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3268	3	3268	3	6,000.00
20/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5682	6	5682	6	0.00
20/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	849	1	849	1	0.00
20/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1805	2	1805	2	0.00
20/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4078	4	4078	4	0.00
20/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5631	6	5631	6	0.00
20/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8455	8	8455	8	0.00
20/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1748	2	1748	2	0.00
20/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	863	1	863	1	6,200.00
20/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	90	0	90	0	0.00
20/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	94	0	94	0	0.00
20/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	227	0	227	0	0.00
20/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	10	0	10	0	6,000.00
20/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	357	0	357	0	0.00
20/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	97	0	97	0	0.00
20/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2041	2	2041	2	0.00
20/05/2019	R186 On 07-November-19			Bond Future	8.58	114.0656	8.5821	114.0656	0.00
20/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2408	2	2408	2	0.00
20/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3167	3	3167	3	0.00
20/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1050	1	1050	1	5,000.00
20/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3244	3	3244	3	0.00
20/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3206	3	3206	3	0.00
20/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1163	1	1163	1	0.00
20/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3035	3	3035	3	0.00
20/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1179	1	1179	1	0.00
20/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1588	2	1588	2	5,000.00
20/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1196	1	1196	1	0.00
20/05/2019	R186 On 06-February-20			Bond Future	8.61	110.9855	8.6145	110.9855	0.00
20/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2257	2	2257	2	0.00
20/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2315	2	2315	2	0.00
20/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2286	2	2286	2	0.00
20/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2582	3	2582	3	0.00
20/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2557	3	2557	3	0.00

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20/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2607	3	2607	3	0.00
20/05/2019	R197 On 01-August-19			Bond Future	302.94	302.9007	302.9437	302.9007	2,507.00
20/05/2019	R197 On 07-November-19			Bond Future	309.17	309.1278	309.1710	309.1278	0.00
20/05/2019	R197 On 06-February-20			Bond Future	307.63	307.5904	307.6338	307.5904	0.00
20/05/2019	R202 On 01-August-19			Bond Future	238.32	238.2800	238.3164	238.2800	9,390.00
20/05/2019	R202 On 07-November-19			Bond Future	243.22	243.1785	243.2153	243.1785	0.00
20/05/2019	R202 On 06-February-20			Bond Future	243.96	243.9224	243.9595	243.9224	0.00
20/05/2019	R207 On 01-August-19			Bond Future	5.69	101.0748	5.6909	101.0748	4,891.00
20/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	712	1	712	1	0.00
20/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	716	1	716	1	0.00
20/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	721	1	721	1	0.00
20/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R207 On 07-November-19			Bond Future	2.77	103.1268	2.7717	103.1268	0.00
20/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	1	0	1	0	0.00
20/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
20/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
20/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	129	0	129	0	0.00
20/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	127	0	127	0	0.00
20/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	126	0	126	0	0.00
20/05/2019	R208 On 01-August-19			Bond Future	6.55	102.6288	6.5526	102.6288	10,880.00
20/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2458	2	2458	2	0.00
20/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2443	2	2443	2	0.00
20/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2429	2	2429	2	0.00
20/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
20/05/2019	R208 On 07-November-19			Bond Future	6.33	101.3071	6.3296	101.3071	0.00
20/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	750	1	750	1	0.00
20/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	739	1	739	1	0.00
20/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	728	1	728	1	0.00
20/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	86	0	86	0	0.00
20/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	88	0	88	0	0.00

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20/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	84	0	84	0	0.00
20/05/2019	R208 On 06-February-20			Bond Future	5.96	103.2861	5.9640	103.2861	0.00
20/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	373	0	373	0	0.00
20/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	381	0	381	0	0.00
20/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	388	0	388	0	0.00
20/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	197	0	197	0	0.00
20/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	204	0	204	0	0.00
20/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	200	0	200	0	0.00
20/05/2019	R209 On 01-August-19			Bond Future	9.61	74.3971	9.6097	74.3971	87,892.00
20/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3919	4	3919	4	0.00
20/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	749	1	749	1	7,560.00
20/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4018	4	4018	4	0.00
20/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3969	4	3969	4	0.00
20/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2318	2	2318	2	7,560.00
20/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5506	5	5506	5	0.00
20/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	262	0	262	0	7,560.00
20/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	509	1	509	1	0.00
20/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2809	3	2809	3	0.00
20/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1093	1	1093	1	0.00
20/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	520	1	520	1	0.00
20/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	498	1	498	1	0.00
20/05/2019	R209 On 07-November-19			Bond Future	9.67	72.7547	9.6680	72.7547	0.00
20/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2920	3	2920	3	0.00
20/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2994	3	2994	3	0.00
20/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2957	3	2957	3	0.00
20/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2051	2	2051	2	0.00
20/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2025	2	2025	2	0.00
20/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2078	2	2078	2	0.00
20/05/2019	R209 On 06-February-20			Bond Future	9.72	74.1760	9.7161	74.1760	0.00
20/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2520	2	2520	2	0.00
20/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2550	3	2550	3	0.00
20/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2490	2	2490	2	0.00
20/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3888	4	3888	4	0.00
20/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3852	4	3852	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
20/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3817	4	3817	4	0.00
20/05/2019	R210 On 01-August-19			Bond Future	191.44	191.4124	191.4407	191.4124	3,142.00
20/05/2019	R210 On 07-November-19			Bond Future	192.78	192.7484	192.7769	192.7484	0.00
20/05/2019	R210 On 06-February-20			Bond Future	196.59	196.5573	196.5860	196.5573	0.00
20/05/2019	R212 On 01-August-19			Bond Future	159.89	159.7471	159.8929	159.7471	6,690.00
20/05/2019	R212 On 07-November-19			Bond Future	163.18	163.0314	163.1798	163.0314	0.00
20/05/2019	R212 On 06-February-20			Bond Future	164.16	164.0134	164.1645	164.0134	0.00
20/05/2019	R213 On 01-August-19			Bond Future	9.33	86.5959	9.3266	86.5959	17,140.00
20/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4276	4	4276	4	0.00
20/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4376	4	4376	4	0.00
20/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4326	4	4326	4	0.00
20/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	349	0	349	0	0.00
20/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	333	0	333	0	0.00
20/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	341	0	341	0	0.00
20/05/2019	R213 On 07-November-19			Bond Future	9.39	84.8012	9.3895	84.8012	0.00
20/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	2983	3	2983	3	0.00
20/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3059	3	3059	3	0.00
20/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3021	3	3021	3	0.00
20/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1832	2	1832	2	0.00
20/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1788	2	1788	2	0.00
20/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1810	2	1810	2	0.00
20/05/2019	R213 On 06-February-20			Bond Future	9.44	86.4576	9.4432	86.4576	0.00
20/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2390	2	2390	2	0.00
20/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2361	2	2361	2	0.00
20/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2331	2	2331	2	0.00
20/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3409	4	3409	4	0.00
20/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3441	4	3441	4	0.00
20/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3377	3	3377	3	0.00
20/05/2019	R214 On 01-August-19			Bond Future	9.80	73.1910	9.8050	73.1910	10,672.00
20/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3998	4	3998	4	0.00
20/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4049	4	4049	4	0.00
20/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3948	4	3948	4	0.00
20/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	587	1	587	1	0.00
20/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	575	1	575	1	0.00

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20/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	563	1	563	1	0.00
20/05/2019	R214 On 07-November-19			Bond Future	9.87	71.3779	9.8664	71.3779	0.00
20/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3185	3	3185	3	0.00
20/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3146	3	3146	3	0.00
20/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3224	3	3224	3	0.00
20/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2259	2	2259	2	0.00
20/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2232	2	2232	2	0.00
20/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2205	2	2205	2	0.00
20/05/2019	R214 On 06-February-20			Bond Future	9.92	72.7723	9.9197	72.7723	0.00
20/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2671	3	2671	3	0.00
20/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2734	3	2734	3	0.00
20/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2702	3	2702	3	0.00
20/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4050	4	4050	4	0.00
20/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4013	4	4013	4	0.00
20/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4087	4	4087	4	0.00
20/05/2019	R248 On 01-August-19			Bond Future	9.79	93.6590	9.7893	93.6590	103,561.00
20/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5365	5	5365	5	0.00
20/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5299	5	5299	5	0.00
20/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5234	5	5234	5	0.00
20/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	630	1	630	1	0.00
20/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	644	1	644	1	0.00
20/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	616	1	616	1	0.00
20/05/2019	R248 On 07-November-19			Bond Future	9.85	91.1194	9.8499	91.1194	48.00
20/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4164	4	4164	4	0.00
20/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4113	4	4113	4	0.00
20/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4062	4	4062	4	0.00
20/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2666	3	2666	3	0.00
20/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2700	3	2700	3	0.00
20/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2634	3	2634	3	0.00
20/05/2019	R248 On 06-February-20			Bond Future	9.90	92.8995	9.9024	92.8995	0.00
20/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3467	3	3467	3	0.00
20/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3508	3	3508	3	0.00
20/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3427	3	3427	3	0.00
20/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5089	5	5089	5	0.00

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20/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5185	5	5185	5	0.00
20/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5137	5	5137	5	0.00