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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
24/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	2025 On 01-August-19			Bond Future	136.61	136.4446	136.6101	136.4446	1,622.00
24/05/2019	2025 On 07-November-19			Bond Future	139.42	139.2479	139.4164	139.2479	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
24/05/2019	2025 On 06-February-20			Bond Future	140.70	140.5281	140.6997	140.5281	0.00
24/05/2019	2029 On 01-August-19			Bond Future	103.40	103.8431	103.4020	103.8431	4,132.00
24/05/2019	2029 On 07-November-19			Bond Future	104.43	104.8853	104.4349	104.8853	0.00
24/05/2019	2029 On 06-February-20			Bond Future	106.50	106.9567	106.4973	106.9567	0.00
24/05/2019	2030 On 01-August-19			Bond Future	9.03	92.9912	9.0324	92.9912	49,592.00
24/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	140	0	140	0	2,025.00
24/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	2107	2	2107	2	5,400.00
24/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	4345	4	4345	4	0.00
24/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	4293	4	4293	4	0.00
24/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5532	5	5532	5	0.00
24/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5586	5	5586	5	0.00
24/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	493	0	493	0	5,400.00
24/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1832	2	1832	2	2,025.00
24/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	5477	5	5477	5	0.00
24/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	688	1	688	1	0.00
24/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	2314	2	2314	2	0.00
24/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	815	1	815	1	0.00
24/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2381	3	2381	3	0.00
24/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	148	0	148	0	0.00
24/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	156	0	156	0	0.00
24/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	282	0	282	0	4,800.00
24/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	2842	3	2842	3	0.00
24/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1086	1	1086	1	0.00
24/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	152	0	152	0	0.00
24/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	920	1	920	1	0.00
24/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	4629	5	4629	5	0.00
24/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	275	0	275	0	5,400.00
24/05/2019	2030 On 07-November-19			Bond Future	9.08	94.8778	9.0847	94.8778	0.00
24/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	964	1	964	1	5,500.00
24/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2333	2	2333	2	5,500.00
24/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3765	4	3765	4	0.00
24/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3807	4	3807	4	0.00
24/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	5012	5	5012	5	0.00
24/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3724	4	3724	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
24/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2400	2	2400	2	0.00
24/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4736	5	4736	5	0.00
24/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	903	1	903	1	0.00
24/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	990	1	990	1	0.00
24/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1354	1	1354	1	0.00
24/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2179	2	2179	2	0.00
24/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4197	4	4197	4	0.00
24/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1335	1	1335	1	0.00
24/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4062	4	4062	4	0.00
24/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2237	2	2237	2	0.00
24/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1316	1	1316	1	0.00
24/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	912	1	912	1	5,500.00
24/05/2019	2030 On 06-February-20			Bond Future	9.13	92.7207	9.1265	92.7207	0.00
24/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2876	3	2876	3	0.00
24/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2909	3	2909	3	0.00
24/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2942	3	2942	3	0.00
24/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	2737	3	2737	3	0.00
24/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	2793	3	2793	3	0.00
24/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	2765	3	2765	3	0.00
24/05/2019	2032 On 01-August-19			Bond Future	9.30	94.9526	9.2970	94.9526	41,446.00
24/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5651	5	5651	5	0.00
24/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5593	5	5593	5	0.00
24/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5534	5	5534	5	0.00
24/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	241	0	241	0	0.00
24/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	229	0	229	0	0.00
24/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	235	0	235	0	0.00
24/05/2019	2032 On 07-November-19			Bond Future	9.36	92.7171	9.3562	92.7171	0.00
24/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	4041	4	4041	4	0.00
24/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3997	4	3997	4	0.00
24/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3954	4	3954	4	0.00
24/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1621	2	1621	2	0.00
24/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1643	2	1643	2	0.00
24/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1599	2	1599	2	0.00
24/05/2019	2032 On 06-February-20			Bond Future	9.40	94.5275	9.4040	94.5275	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
24/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	3184	3	3184	3	0.00
24/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	3219	3	3219	3	0.00
24/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	3149	3	3149	3	0.00
24/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3310	3	3310	3	0.00
24/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3278	3	3278	3	0.00
24/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3246	3	3246	3	0.00
24/05/2019	2033 On 01-August-19			Bond Future	105.35	105.8978	105.3537	105.8978	6,090.00
24/05/2019	2033 On 07-November-19			Bond Future	106.35	106.9073	106.3518	106.9073	0.00
24/05/2019	2033 On 06-February-20			Bond Future	108.45	109.0188	108.4521	109.0188	0.00
24/05/2019	2037 On 01-August-19			Bond Future	9.66	90.2565	9.6566	90.2565	41,814.00
24/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	5158	5	5158	5	0.00
24/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	5280	5	5280	5	0.00
24/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	5219	5	5219	5	0.00
24/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	436	0	436	0	0.00
24/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	426	0	426	0	0.00
24/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	447	0	447	0	0.00
24/05/2019	2037 On 07-November-19			Bond Future	9.72	92.0878	9.7173	92.0878	0.00
24/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3973	4	3973	4	0.00
24/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	4065	4	4065	4	0.00
24/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	4019	4	4019	4	0.00
24/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2191	2	2191	2	0.00
24/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2163	2	2163	2	0.00
24/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2220	2	2220	2	0.00
24/05/2019	2037 On 06-February-20			Bond Future	9.77	89.6256	9.7687	89.6256	0.00
24/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3390	3	3390	3	0.00
24/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3353	3	3353	3	0.00
24/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3315	3	3315	3	0.00
24/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4104	4	4104	4	0.00
24/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4143	4	4143	4	0.00
24/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4065	4	4065	4	0.00
24/05/2019	2038 On 01-August-19			Bond Future	121.94	121.9240	121.9433	121.9240	11,598.00
24/05/2019	2038 On 07-November-19			Bond Future	124.45	124.4291	124.4484	124.4291	0.00
24/05/2019	2038 On 06-February-20			Bond Future	125.25	125.2329	125.2525	125.2329	0.00
24/05/2019	2040 On 01-August-19			Bond Future	9.76	93.3544	9.7568	93.3544	28,737.00

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24/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	5352	5	5352	5	0.00
24/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5417	5	5417	5	0.00
24/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5481	5	5481	5	0.00
24/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	514	1	514	1	0.00
24/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	538	1	538	1	0.00
24/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	526	1	526	1	0.00
24/05/2019	2040 On 07-November-19			Bond Future	9.82	95.2485	9.8180	95.2485	0.00
24/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	4117	4	4117	4	0.00
24/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	3069	3	3069	3	1,260.00
24/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1293	1	1293	1	1,260.00
24/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	4166	4	4166	4	0.00
24/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	4214	4	4214	4	0.00
24/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2337	2	2337	2	0.00
24/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2399	2	2399	2	0.00
24/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3217	3	3217	3	0.00
24/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	5713	6	5713	6	0.00
24/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2367	2	2367	2	0.00
24/05/2019	2040 On 06-February-20			Bond Future	9.87	92.5974	9.8702	92.5974	0.00
24/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3424	3	3424	3	0.00
24/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3505	3	3505	3	0.00
24/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3465	3	3465	3	0.00
24/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4451	5	4451	5	0.00
24/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4408	4	4408	4	0.00
24/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4493	5	4493	5	0.00
24/05/2019	2044 On 01-August-19			Bond Future	9.77	90.5772	9.7695	90.5772	42,203.00
24/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5568	5	5568	5	0.00
24/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6495	6	6495	6	0.00
24/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	728	1	728	1	228.00
24/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5633	6	5633	6	0.00
24/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2457	2	2457	2	100.00
24/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5502	5	5502	5	0.00
24/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	656	1	656	1	100.00
24/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1908	2	1908	2	228.00
24/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4794	5	4794	5	0.00

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24/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	693	1	693	1	228.00
24/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	542	1	542	1	0.00
24/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4258	4	4258	4	0.00
24/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	386	0	386	0	100.00
24/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4059	4	4059	4	0.00
24/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2160	2	2160	2	0.00
24/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	519	1	519	1	0.00
24/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1691	2	1691	2	0.00
24/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	530	1	530	1	0.00
24/05/2019	2044 On 07-November-19			Bond Future	9.83	92.4150	9.8278	92.4150	0.00
24/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4306	4	4306	4	0.00
24/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6833	7	6833	7	0.00
24/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4357	4	4357	4	0.00
24/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	1005	1	1005	1	328.00
24/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2841	3	2841	3	328.00
24/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4257	4	4257	4	0.00
24/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2417	2	2417	2	0.00
24/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	6655	7	6655	7	0.00
24/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3586	4	3586	4	0.00
24/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2354	2	2354	2	0.00
24/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2385	2	2385	2	0.00
24/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1303	1	1303	1	328.00
24/05/2019	2044 On 06-February-20			Bond Future	9.88	89.8338	9.8775	89.8338	0.00
24/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1322	1	1322	1	328.00
24/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3597	4	3597	4	0.00
24/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3474	3	3474	3	328.00
24/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3556	3	3556	3	0.00
24/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8685	9	8685	9	0.00
24/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3638	4	3638	4	0.00
24/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4545	5	4545	5	0.00
24/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4457	5	4457	5	0.00
24/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1656	2	1656	2	328.00
24/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4501	5	4501	5	0.00
24/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4633	5	4633	5	0.00

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24/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8309	8	8309	8	0.00
24/05/2019	2046 On 01-August-19			Bond Future	116.13	116.2167	116.1267	116.2167	12,658.00
24/05/2019	2046 On 07-November-19			Bond Future	116.80	116.8898	116.7975	116.8898	0.00
24/05/2019	2046 On 06-February-20			Bond Future	119.10	119.1985	119.1043	119.1985	0.00
24/05/2019	2050 On 01-August-19			Bond Future	118.95	119.7965	118.9512	119.7965	10,989.00
24/05/2019	2050 On 07-November-19			Bond Future	121.39	122.2575	121.3949	122.2575	0.00
24/05/2019	2050 On 06-February-20			Bond Future	121.96	122.8356	121.9554	122.8356	0.00
24/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	AL37 On 01-August-19			Index Future	649.89	648.8550	649.8930	648.8550	0.00
24/05/2019	AL37 On 07-November-19			Index Future	663.07	662.0150	663.0730	662.0150	0.00
24/05/2019	AL37 On 06-February-20			Index Future	676.01	674.9340	676.0120	674.9340	0.00
24/05/2019	AL7T On 01-August-19			Index Future	754.70	752.8840	754.7020	752.8840	0.00
24/05/2019	AL7T On 07-November-19			Index Future	770.01	768.1540	770.0070	768.1540	0.00
24/05/2019	AL7T On 06-February-20			Index Future	785.03	783.1450	785.0330	783.1450	0.00
24/05/2019	ALBI On 01-August-19			Index Future	680.28	679.0200	680.2830	679.0200	973.00
24/05/2019	ALBI On 07-November-19			Index Future	694.08	692.7920	694.0790	692.7920	0.00
24/05/2019	ALBI On 06-February-20			Index Future	707.62	706.3120	707.6230	706.3120	0.00
24/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	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
24/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2019	ES33 On 01-August-19			Bond Future	10.82	79.0408	10.8206	79.0408	350.00
24/05/2019	ES33 On 07-November-19			Bond Future	10.93	76.8492	10.9312	76.8492	0.00
24/05/2019	ES33 On 06-February-20			Bond Future	11.03	78.3498	11.0313	78.3498	0.00
24/05/2019	ES42 On 01-August-19			Bond Future	11.10	80.8124	11.1043	80.8124	4,919.00
24/05/2019	ES42 On 07-November-19			Bond Future	11.21	78.1858	11.2134	78.1858	0.00
24/05/2019	ES42 On 06-February-20			Bond Future	11.31	79.7127	11.3084	79.7127	0.00
24/05/2019	GOVI On 01-August-19			GOVI	673.58	672.3020	673.5770	672.3020	442.00
24/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	348870	34	348870	34	0.00
24/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	348970	34	348970	34	0.00
24/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	349070	34	349070	34	0.00
24/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 07-November-19			GOVI	687.24	685.9380	687.2370	685.9380	0.00
24/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	143370	13	143370	13	0.00
24/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	143270	13	143270	13	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
24/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	143170	13	143170	13	0.00
24/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 06-February-20			GOVI	700.65	699.3240	700.6480	699.3240	0.00
24/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
24/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	24820	4	24820	4	0.00
24/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	25020	4	25020	4	0.00
24/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	24920	4	24920	4	0.00
24/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2019	IGOV On 01-August-19			Index Future	263.02	263.3230	263.0180	263.3230	815.00
24/05/2019	IGOV On 07-November-19			Index Future	268.42	268.7330	268.4210	268.7330	219.00
24/05/2019	IGOV On 06-February-20			Index Future	273.72	274.0400	273.7210	274.0400	0.00
24/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
24/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
24/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
24/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
24/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7700	102.7600	102.7700	0.00
24/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.67	98.7000	98.6700	98.7000	0.00
24/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.16	102.2100	102.1600	102.2100	0.00
24/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.04	99.1000	99.0400	99.1000	0.00
24/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.72	95.8000	95.7200	95.8000	0.00
24/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.78	94.8800	94.7800	94.8800	0.00
24/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.81	93.9300	93.8100	93.9300	0.00
24/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.79	93.9300	93.7900	93.9300	0.00
24/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.83	95.9600	95.8300	95.9600	51.00
24/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.81	95.9300	95.8100	95.9300	0.00
24/05/2019	IS05 On 21-June-22			Interest Rate Swap	96.85	96.9800	96.8500	96.9800	0.00
24/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.65	100.8000	100.6500	100.8000	0.00
24/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.79	101.9500	101.7900	101.9500	0.00
24/05/2019	IS05 On 22-March-23			Interest Rate Swap	94.99	95.1800	94.9900	95.1800	0.00
24/05/2019	IS05 On 20-June-23			Interest Rate Swap	100.96	101.1600	100.9600	101.1600	0.00

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24/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.31	96.5200	96.3100	96.5200	0.00
24/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.19	92.5100	92.1900	92.5100	0.00
24/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.09	89.4200	89.0900	89.4200	0.00
24/05/2019	IS10 On 15-June-26			Interest Rate Swap	87.75	88.1000	87.7500	88.1000	0.00
24/05/2019	IS10 On 21-September-26			Interest Rate Swap	89.90	90.2600	89.9000	90.2600	0.00
24/05/2019	IS10 On 21-December-26			Interest Rate Swap	93.71	94.0800	93.7100	94.0800	0.00
24/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.22	92.6000	92.2200	92.6000	0.00
24/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.30	94.6800	94.3000	94.6800	0.00
24/05/2019	IS10 On 20-September-27			Interest Rate Swap	99.80	100.1700	99.8000	100.1700	0.00
24/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.15	100.5100	100.1500	100.5100	0.00
24/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.54	93.9000	93.5400	93.9000	0.00
24/05/2019	IS10 On 20-June-28			Interest Rate Swap	100.82	101.1700	100.8200	101.1700	0.00
24/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.26	94.6200	94.2600	94.6200	0.00
24/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/05/2019	R023 On 01-August-19			Bond Future	7.46	104.0896	7.4588	104.0896	57,021.00
24/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4441	4	4441	4	0.00
24/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4499	4	4499	4	0.00
24/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4470	4	4470	4	0.00
24/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	2	0	2	0	0.00
24/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	2	0	2	0	0.00
24/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	3	0	3	0	0.00
24/05/2019	R023 On 07-November-19			Bond Future	7.45	102.2678	7.4466	102.2678	0.00
24/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1880	2	1880	2	0.00
24/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1903	2	1903	2	0.00
24/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1926	2	1926	2	0.00
24/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	340	0	340	0	0.00
24/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	344	0	344	0	0.00
24/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	350	0	350	0	0.00
24/05/2019	R023 On 06-February-20			Bond Future	7.41	104.2642	7.4098	104.2642	0.00
24/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	1140	1	1140	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
24/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1174	1	1174	1	0.00
24/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	1157	1	1157	1	0.00
24/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	833	1	833	1	0.00
24/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	824	1	824	1	0.00
24/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	843	1	843	1	0.00
24/05/2019	R035 On 01-August-19			Bond Future	9.56	98.1788	9.5586	98.1788	64,892.00
24/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5400	5	5400	5	0.00
24/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	5338	5	5338	5	0.00
24/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	5276	5	5276	5	0.00
24/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	375	0	375	0	0.00
24/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	384	0	384	0	0.00
24/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	366	0	366	0	0.00
24/05/2019	R035 On 07-November-19			Bond Future	9.62	95.6662	9.6237	95.6662	0.00
24/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3952	4	3952	4	0.00
24/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	787	1	787	1	3,500.00
24/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2502	2	2502	2	3,500.00
24/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3998	4	3998	4	0.00
24/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	4044	4	4044	4	0.00
24/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5644	6	5644	6	0.00
24/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2084	2	2084	2	0.00
24/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2112	2	2112	2	0.00
24/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1349	1	1349	1	3,500.00
24/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3292	3	3292	3	0.00
24/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6350	6	6350	6	0.00
24/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2056	2	2056	2	0.00
24/05/2019	R035 On 06-February-20			Bond Future	9.68	97.5338	9.6797	97.5338	0.00
24/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3369	3	3369	3	0.00
24/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3332	3	3332	3	0.00
24/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3294	3	3294	3	0.00
24/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	3968	4	3968	4	0.00
24/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	3892	4	3892	4	0.00
24/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	3930	4	3930	4	0.00
24/05/2019	R186 On 01-August-19			Bond Future	8.39	112.4777	8.3863	112.4777	128,896.00
24/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	6393	6	6393	6	0.00

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24/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3974	4	3974	4	6,000.00
24/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	965	1	965	1	6,000.00
24/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6497	6	6497	6	0.00
24/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	1188	1	1188	1	0.00
24/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	6445	6	6445	6	0.00
24/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4834	5	4834	5	0.00
24/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2346	2	2346	2	0.00
24/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	9311	9	9311	9	0.00
24/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1754	0	1754	0	0.00
24/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1225	1	1225	1	0.00
24/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	541	1	541	1	3,100.00
24/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	44	0	44	0	0.00
24/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	121	0	121	0	0.00
24/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	46	0	46	0	0.00
24/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	4	0	4	0	6,000.00
24/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	807	0	807	0	3,100.00
24/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	200	0	200	0	0.00
24/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	48	0	48	0	0.00
24/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1468	2	1468	2	0.00
24/05/2019	R186 On 07-November-19			Bond Future	8.43	114.7593	8.4254	114.7593	0.00
24/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2937	3	2937	3	0.00
24/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3770	4	3770	4	0.00
24/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1377	1	1377	1	5,000.00
24/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3853	4	3853	4	0.00
24/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3811	4	3811	4	0.00
24/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	894	1	894	1	0.00
24/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2484	3	2484	3	0.00
24/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	907	1	907	1	0.00
24/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1239	1	1239	1	5,000.00
24/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	920	1	920	1	0.00
24/05/2019	R186 On 06-February-20			Bond Future	8.45	111.6914	8.4502	111.6914	0.00
24/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2638	2	2638	2	0.00
24/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2703	3	2703	3	0.00
24/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2671	3	2671	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
24/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2072	2	2072	2	0.00
24/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2051	2	2051	2	0.00
24/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2094	2	2094	2	0.00
24/05/2019	R197 On 01-August-19			Bond Future	303.14	303.5923	303.1426	303.5923	2,507.00
24/05/2019	R197 On 07-November-19			Bond Future	309.37	309.8291	309.3694	309.8291	0.00
24/05/2019	R197 On 06-February-20			Bond Future	307.83	308.3022	307.8329	308.3022	0.00
24/05/2019	R202 On 01-August-19			Bond Future	237.45	237.5477	237.4476	237.5477	9,390.00
24/05/2019	R202 On 07-November-19			Bond Future	242.33	242.4275	242.3251	242.4275	0.00
24/05/2019	R202 On 06-February-20			Bond Future	243.05	243.1542	243.0491	243.1542	0.00
24/05/2019	R207 On 01-August-19			Bond Future	5.73	101.0586	5.7280	101.0586	4,891.00
24/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	696	1	696	1	0.00
24/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	700	1	700	1	0.00
24/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	705	1	705	1	0.00
24/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R207 On 07-November-19			Bond Future	2.87	103.1087	2.8724	103.1087	0.00
24/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
24/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
24/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
24/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	147	0	147	0	0.00
24/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	145	0	145	0	0.00
24/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	143	0	143	0	0.00
24/05/2019	R208 On 01-August-19			Bond Future	6.48	102.7226	6.4810	102.7226	10,880.00
24/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2569	3	2569	3	0.00
24/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2554	3	2554	3	0.00
24/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2539	2	2539	2	0.00
24/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
24/05/2019	R208 On 07-November-19			Bond Future	6.24	101.4013	6.2446	101.4013	0.00
24/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	843	1	843	1	0.00
24/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	831	1	831	1	0.00
24/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	820	1	820	1	0.00

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24/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	67	0	67	0	0.00
24/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	68	0	68	0	0.00
24/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	66	0	66	0	0.00
24/05/2019	R208 On 06-February-20			Bond Future	5.86	103.3809	5.8608	103.3809	0.00
24/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	428	0	428	0	0.00
24/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	436	0	436	0	0.00
24/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	444	0	444	0	0.00
24/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	140	0	140	0	0.00
24/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	146	0	146	0	0.00
24/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	143	0	143	0	0.00
24/05/2019	R209 On 01-August-19			Bond Future	9.51	75.0596	9.5085	75.0596	87,881.00
24/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4450	4	4450	4	0.00
24/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4554	4	4554	4	0.00
24/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	954	1	954	1	7,560.00
24/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4502	4	4502	4	0.00
24/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2737	3	2737	3	7,560.00
24/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	6096	6	6096	6	0.00
24/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	188	0	188	0	7,560.00
24/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	378	0	378	0	0.00
24/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2350	2	2350	2	0.00
24/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	849	1	849	1	0.00
24/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	387	0	387	0	0.00
24/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	370	0	370	0	0.00
24/05/2019	R209 On 07-November-19			Bond Future	9.56	73.4294	9.5638	73.4294	0.00
24/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3359	3	3359	3	0.00
24/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3438	3	3438	3	0.00
24/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3399	3	3399	3	0.00
24/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1817	2	1817	2	0.00
24/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1793	2	1793	2	0.00
24/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1841	2	1841	2	0.00
24/05/2019	R209 On 06-February-20			Bond Future	9.61	74.8631	9.6089	74.8631	0.00
24/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2806	3	2806	3	0.00
24/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2838	3	2838	3	0.00
24/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2773	3	2773	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
24/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3482	4	3482	4	0.00
24/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3449	4	3449	4	0.00
24/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3416	3	3416	3	0.00
24/05/2019	R210 On 01-August-19			Bond Future	191.39	190.8382	191.3871	190.8382	2,142.00
24/05/2019	R210 On 07-November-19			Bond Future	192.72	192.1599	192.7196	192.1599	0.00
24/05/2019	R210 On 06-February-20			Bond Future	196.53	195.9550	196.5255	195.9550	0.00
24/05/2019	R212 On 01-August-19			Bond Future	159.81	159.7925	159.8138	159.7925	6,690.00
24/05/2019	R212 On 07-November-19			Bond Future	163.10	163.0755	163.0969	163.0755	0.00
24/05/2019	R212 On 06-February-20			Bond Future	164.08	164.0567	164.0782	164.0567	0.00
24/05/2019	R213 On 01-August-19			Bond Future	9.17	87.5189	9.1684	87.5189	17,140.00
24/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	5122	5	5122	5	0.00
24/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	5228	5	5228	5	0.00
24/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	5175	5	5175	5	0.00
24/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	206	0	206	0	0.00
24/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	196	0	196	0	0.00
24/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	201	0	201	0	0.00
24/05/2019	R213 On 07-November-19			Bond Future	9.23	85.7416	9.2256	85.7416	0.00
24/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3633	3	3633	3	0.00
24/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3716	4	3716	4	0.00
24/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3674	4	3674	4	0.00
24/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1474	2	1474	2	0.00
24/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1437	2	1437	2	0.00
24/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1455	2	1455	2	0.00
24/05/2019	R213 On 06-February-20			Bond Future	9.27	87.4154	9.2735	87.4154	0.00
24/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2839	3	2839	3	0.00
24/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2806	3	2806	3	0.00
24/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2773	3	2773	3	0.00
24/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	2828	3	2828	3	0.00
24/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	2856	3	2856	3	0.00
24/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	2799	3	2799	3	0.00
24/05/2019	R214 On 01-August-19			Bond Future	9.73	73.7754	9.7293	73.7754	10,672.00
24/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4407	4	4407	4	0.00
24/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4459	4	4459	4	0.00
24/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4355	4	4355	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
24/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	478	1	478	1	0.00
24/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	468	0	468	0	0.00
24/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	458	0	458	0	0.00
24/05/2019	R214 On 07-November-19			Bond Future	9.79	71.9731	9.7886	71.9731	0.00
24/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3549	3	3549	3	0.00
24/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3508	3	3508	3	0.00
24/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3590	4	3590	4	0.00
24/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2095	2	2095	2	0.00
24/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2070	2	2070	2	0.00
24/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2045	2	2045	2	0.00
24/05/2019	R214 On 06-February-20			Bond Future	9.84	73.3782	9.8397	73.3782	0.00
24/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2891	3	2891	3	0.00
24/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2957	3	2957	3	0.00
24/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2924	3	2924	3	0.00
24/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3737	4	3737	4	0.00
24/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3702	4	3702	4	0.00
24/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	3772	4	3772	4	0.00
24/05/2019	R248 On 01-August-19			Bond Future	9.72	94.3213	9.7188	94.3213	105,195.00
24/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5870	6	5870	6	0.00
24/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5802	6	5802	6	0.00
24/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5735	6	5735	6	0.00
24/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	514	1	514	1	0.00
24/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	526	1	526	1	0.00
24/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	502	1	502	1	0.00
24/05/2019	R248 On 07-November-19			Bond Future	9.78	91.7938	9.7773	91.7938	48.00
24/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4611	5	4611	5	0.00
24/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4558	4	4558	4	0.00
24/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4505	4	4505	4	0.00
24/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2482	3	2482	3	0.00
24/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2513	3	2513	3	0.00
24/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2451	3	2451	3	0.00
24/05/2019	R248 On 06-February-20			Bond Future	9.83	93.5859	9.8278	93.5859	0.00
24/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3638	4	3638	4	0.00
24/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3680	4	3680	4	0.00

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24/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3595	4	3595	4	0.00
24/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4621	5	4621	5	0.00
24/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4711	5	4711	5	0.00
24/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4666	5	4666	5	0.00