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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
29/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	2025 On 01-August-19			Bond Future	136.23	136.4933	136.2259	136.4933	1,622.00
29/05/2019	2025 On 07-November-19			Bond Future	139.00	139.2709	138.9971	139.2709	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
29/05/2019	2025 On 06-February-20			Bond Future	140.26	140.5364	140.2565	140.5364	0.00
29/05/2019	2029 On 01-August-19			Bond Future	102.99	102.9704	102.9889	102.9704	4,132.00
29/05/2019	2029 On 07-November-19			Bond Future	103.99	103.9747	103.9930	103.9747	0.00
29/05/2019	2029 On 06-February-20			Bond Future	106.03	106.0168	106.0348	106.0168	0.00
29/05/2019	2030 On 01-August-19			Bond Future	9.17	92.7038	9.1686	92.7038	49,421.00
29/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	64	0	64	0	2,025.00
29/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1544	2	1544	2	5,400.00
29/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3585	4	3585	4	0.00
29/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3535	4	3535	4	0.00
29/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4725	5	4725	5	0.00
29/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4779	5	4779	5	0.00
29/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	279	0	279	0	5,400.00
29/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1312	1	1312	1	2,025.00
29/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4672	5	4672	5	0.00
29/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	414	1	414	1	0.00
29/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1724	2	1724	2	0.00
29/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1088	1	1088	1	0.00
29/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2970	3	2970	3	0.00
29/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	204	0	204	0	0.00
29/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	215	0	215	0	0.00
29/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	388	0	388	0	4,800.00
29/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3491	3	3491	3	0.00
29/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1429	1	1429	1	0.00
29/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	209	0	209	0	0.00
29/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1221	1	1221	1	0.00
29/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5416	5	5416	5	0.00
29/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	377	0	377	0	5,400.00
29/05/2019	2030 On 07-November-19			Bond Future	9.23	94.5664	9.2294	94.5664	0.00
29/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	700	1	700	1	5,500.00
29/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1860	2	1860	2	5,500.00
29/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3152	3	3152	3	0.00
29/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3191	3	3191	3	0.00
29/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4318	5	4318	5	0.00
29/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3114	3	3114	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
29/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1920	2	1920	2	0.00
29/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4057	4	4057	4	0.00
29/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	651	1	651	1	0.00
29/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1211	1	1211	1	0.00
29/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1644	2	1644	2	0.00
29/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2598	2	2598	2	0.00
29/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4845	5	4845	5	0.00
29/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1622	1	1622	1	0.00
29/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4698	4	4698	4	0.00
29/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2664	2	2664	2	0.00
29/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1600	1	1600	1	0.00
29/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1117	1	1117	1	5,500.00
29/05/2019	2030 On 06-February-20			Bond Future	9.28	92.3928	9.2785	92.3928	0.00
29/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2390	3	2390	3	0.00
29/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2420	3	2420	3	0.00
29/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2451	3	2451	3	0.00
29/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3173	3	3173	3	0.00
29/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3235	3	3235	3	0.00
29/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3204	3	3204	3	0.00
29/05/2019	2032 On 01-August-19			Bond Future	9.44	94.6052	9.4431	94.6052	41,446.00
29/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4732	5	4732	5	0.00
29/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4676	5	4676	5	0.00
29/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4620	5	4620	5	0.00
29/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	335	0	335	0	0.00
29/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	318	0	318	0	0.00
29/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	326	0	326	0	0.00
29/05/2019	2032 On 07-November-19			Bond Future	9.51	92.3444	9.5105	92.3444	0.00
29/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3345	4	3345	4	0.00
29/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3305	4	3305	4	0.00
29/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3265	4	3265	4	0.00
29/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1976	2	1976	2	0.00
29/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2002	2	2002	2	0.00
29/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1950	2	1950	2	0.00
29/05/2019	2032 On 06-February-20			Bond Future	9.57	94.1374	9.5653	94.1374	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
29/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2629	3	2629	3	0.00
29/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2661	3	2661	3	0.00
29/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2598	3	2598	3	0.00
29/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3837	4	3837	4	0.00
29/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3801	4	3801	4	0.00
29/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3765	4	3765	4	0.00
29/05/2019	2033 On 01-August-19			Bond Future	104.90	105.1292	104.9013	105.1292	6,090.00
29/05/2019	2033 On 07-November-19			Bond Future	105.87	106.1025	105.8694	106.1025	0.00
29/05/2019	2033 On 06-February-20			Bond Future	107.95	108.1865	107.9481	108.1865	0.00
29/05/2019	2037 On 01-August-19			Bond Future	9.81	89.6769	9.8123	89.6769	41,608.00
29/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4140	4	4140	4	0.00
29/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4255	5	4255	5	0.00
29/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4198	5	4198	5	0.00
29/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	609	1	609	1	0.00
29/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	595	1	595	1	0.00
29/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	623	1	623	1	0.00
29/05/2019	2037 On 07-November-19			Bond Future	9.88	91.4788	9.8805	91.4788	0.00
29/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3216	3	3216	3	0.00
29/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3299	4	3299	4	0.00
29/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3258	4	3258	4	0.00
29/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2665	2	2665	2	0.00
29/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2633	2	2633	2	0.00
29/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2698	3	2698	3	0.00
29/05/2019	2037 On 06-February-20			Bond Future	9.94	88.9947	9.9386	88.9947	0.00
29/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2765	3	2765	3	0.00
29/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2732	3	2732	3	0.00
29/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2699	3	2699	3	0.00
29/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4753	5	4753	5	0.00
29/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4797	5	4797	5	0.00
29/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4710	4	4710	4	0.00
29/05/2019	2038 On 01-August-19			Bond Future	121.37	121.7009	121.3653	121.7009	11,598.00
29/05/2019	2038 On 07-November-19			Bond Future	123.83	124.1776	123.8343	124.1776	0.00
29/05/2019	2038 On 06-February-20			Bond Future	124.61	124.9630	124.6121	124.9630	0.00
29/05/2019	2040 On 01-August-19			Bond Future	9.91	92.5634	9.9124	92.5634	28,742.00

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29/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4277	5	4277	5	0.00
29/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4337	5	4337	5	0.00
29/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4397	5	4397	5	0.00
29/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	711	1	711	1	0.00
29/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	743	1	743	1	0.00
29/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	727	1	727	1	0.00
29/05/2019	2040 On 07-November-19			Bond Future	9.98	94.4232	9.9810	94.4232	0.00
29/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3314	4	3314	4	0.00
29/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2393	3	2393	3	1,260.00
29/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	913	1	913	1	1,260.00
29/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3358	4	3358	4	0.00
29/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3402	4	3402	4	0.00
29/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2850	3	2850	3	0.00
29/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2922	3	2922	3	0.00
29/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3866	4	3866	4	0.00
29/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6659	6	6659	6	0.00
29/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2886	3	2886	3	0.00
29/05/2019	2040 On 06-February-20			Bond Future	10.04	91.7458	10.0397	91.7458	0.00
29/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	2774	3	2774	3	0.00
29/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	2845	3	2845	3	0.00
29/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	2810	3	2810	3	0.00
29/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5158	5	5158	5	0.00
29/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5111	5	5111	5	0.00
29/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5205	5	5205	5	0.00
29/05/2019	2044 On 01-August-19			Bond Future	9.93	89.7261	9.9302	89.7261	42,322.00
29/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4429	5	4429	5	0.00
29/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5300	6	5300	6	0.00
29/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	393	0	393	0	228.00
29/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4490	5	4490	5	0.00
29/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	1682	2	1682	2	100.00
29/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4368	5	4368	5	0.00
29/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	347	0	347	0	100.00
29/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1245	1	1245	1	228.00
29/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	3715	4	3715	4	0.00

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29/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	966	1	966	1	228.00
29/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	759	1	759	1	0.00
29/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5301	5	5301	5	0.00
29/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	543	0	543	0	100.00
29/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	5075	5	5075	5	0.00
29/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2848	3	2848	3	0.00
29/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	727	1	727	1	0.00
29/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2268	2	2268	2	0.00
29/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	743	1	743	1	0.00
29/05/2019	2044 On 07-November-19			Bond Future	10.00	91.5290	9.9958	91.5290	0.00
29/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3452	4	3452	4	0.00
29/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	5765	6	5765	6	0.00
29/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3496	4	3496	4	0.00
29/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	680	1	680	1	328.00
29/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2173	2	2173	2	328.00
29/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3407	4	3407	4	0.00
29/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2965	3	2965	3	0.00
29/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7726	7	7726	7	0.00
29/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4314	4	4314	4	0.00
29/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2891	3	2891	3	0.00
29/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2928	3	2928	3	0.00
29/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1633	2	1633	2	328.00
29/05/2019	2044 On 06-February-20			Bond Future	10.05	88.9206	10.0518	88.9206	0.00
29/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	972	1	972	1	328.00
29/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	2902	3	2902	3	0.00
29/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	2794	3	2794	3	328.00
29/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	2866	3	2866	3	0.00
29/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7584	8	7584	8	0.00
29/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	2938	3	2938	3	0.00
29/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5289	5	5289	5	0.00
29/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5191	5	5191	5	0.00
29/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1989	2	1989	2	328.00
29/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5240	5	5240	5	0.00
29/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5387	5	5387	5	0.00

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29/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9393	9	9393	9	0.00
29/05/2019	2046 On 01-August-19			Bond Future	115.32	115.5069	115.3154	115.5069	12,658.00
29/05/2019	2046 On 07-November-19			Bond Future	115.95	116.1432	115.9468	116.1432	0.00
29/05/2019	2046 On 06-February-20			Bond Future	118.22	118.4242	118.2235	118.4242	0.00
29/05/2019	2050 On 01-August-19			Bond Future	118.64	119.1026	118.6359	119.1026	10,989.00
29/05/2019	2050 On 07-November-19			Bond Future	121.05	121.5262	121.0493	121.5262	0.00
29/05/2019	2050 On 06-February-20			Bond Future	121.59	122.0764	121.5896	122.0764	0.00
29/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	AL37 On 01-August-19			Index Future	647.08	648.2300	647.0820	648.2300	0.00
29/05/2019	AL37 On 07-November-19			Index Future	660.08	661.2480	660.0750	661.2480	0.00
29/05/2019	AL37 On 06-February-20			Index Future	672.88	674.0770	672.8800	674.0770	0.00
29/05/2019	AL7T On 01-August-19			Index Future	748.92	751.3570	748.9230	751.3570	0.00
29/05/2019	AL7T On 07-November-19			Index Future	763.96	766.4460	763.9620	766.4460	0.00
29/05/2019	AL7T On 06-February-20			Index Future	778.78	781.3160	778.7820	781.3160	0.00
29/05/2019	ALBI On 01-August-19			Index Future	673.33	675.7290	673.3260	675.7290	973.00
29/05/2019	ALBI On 07-November-19			Index Future	686.85	689.2990	686.8470	689.2990	0.00
29/05/2019	ALBI On 06-February-20			Index Future	700.17	702.6730	700.1710	702.6730	0.00
29/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	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
29/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2019	ES33 On 01-August-19			Bond Future	10.97	78.5753	10.9746	78.5753	350.00
29/05/2019	ES33 On 07-November-19			Bond Future	11.09	76.3593	11.0939	76.3593	0.00
29/05/2019	ES33 On 06-February-20			Bond Future	11.20	77.8419	11.2015	77.8419	0.00
29/05/2019	ES42 On 01-August-19			Bond Future	11.26	80.1789	11.2583	80.1789	4,919.00
29/05/2019	ES42 On 07-November-19			Bond Future	11.38	77.5238	11.3757	77.5238	0.00
29/05/2019	ES42 On 06-February-20			Bond Future	11.48	79.0295	11.4777	79.0295	0.00
29/05/2019	GOVI On 01-August-19			GOVI	666.38	668.8480	666.3770	668.8480	442.00
29/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	276870	30	276870	30	0.00
29/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	276970	30	276970	30	0.00
29/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	277070	30	277070	30	0.00
29/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 07-November-19			GOVI	679.76	682.2800	679.7580	682.2800	0.00
29/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	68580	9	68580	9	0.00
29/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	68480	9	68480	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	68380	9	68380	9	0.00
29/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 06-February-20			GOVI	692.95	695.5170	692.9450	695.5170	0.00
29/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	101850	8	101850	8	0.00
29/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	102050	8	102050	8	0.00
29/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	101950	8	101950	8	0.00
29/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2019	IGOV On 01-August-19			Index Future	262.00	262.7200	262.0040	262.7200	815.00
29/05/2019	IGOV On 07-November-19			Index Future	267.33	268.0650	267.3340	268.0650	218.00
29/05/2019	IGOV On 06-February-20			Index Future	272.58	273.3280	272.5820	273.3280	0.00
29/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
29/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
29/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
29/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
29/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7600	102.7600	102.7600	0.00
29/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.68	98.6700	98.6800	98.6700	0.00
29/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.17	102.1500	102.1700	102.1500	0.00
29/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.05	99.0300	99.0500	99.0300	0.00
29/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.75	95.7100	95.7500	95.7100	0.00
29/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.81	94.7700	94.8100	94.7700	0.00
29/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.84	93.7900	93.8400	93.7900	0.00
29/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.84	93.7800	93.8400	93.7800	0.00
29/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.91	95.8400	95.9100	95.8400	51.00
29/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.92	95.8400	95.9200	95.8400	0.00
29/05/2019	IS05 On 21-June-22			Interest Rate Swap	96.97	96.8900	96.9700	96.8900	0.00
29/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.78	100.7000	100.7800	100.7000	0.00
29/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.92	101.8400	101.9200	101.8400	0.00
29/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.13	95.0400	95.1300	95.0400	0.00
29/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.11	101.0200	101.1100	101.0200	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
29/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.47	96.3700	96.4700	96.3700	0.00
29/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.43	92.3000	92.4300	92.3000	0.00
29/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.34	89.2000	89.3400	89.2000	0.00
29/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.01	87.8700	88.0100	87.8700	0.00
29/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.17	90.0400	90.1700	90.0400	0.00
29/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.00	93.8800	94.0000	93.8800	0.00
29/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.53	92.4100	92.5300	92.4100	0.00
29/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.61	94.5000	94.6100	94.5000	0.00
29/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.12	99.9900	100.1200	99.9900	0.00
29/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.46	100.3200	100.4600	100.3200	0.00
29/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.85	93.7000	93.8500	93.7000	0.00
29/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.13	100.9700	101.1300	100.9700	0.00
29/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.58	94.4100	94.5800	94.4100	0.00
29/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/05/2019	R023 On 01-August-19			Bond Future	7.59	103.9842	7.5929	103.9842	57,021.00
29/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4027	4	4027	4	0.00
29/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4085	4	4085	4	0.00
29/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4056	4	4056	4	0.00
29/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	4	0	4	0	0.00
29/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	3	0	3	0	0.00
29/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	4	0	4	0	0.00
29/05/2019	R023 On 07-November-19			Bond Future	7.60	102.1403	7.6003	102.1403	0.00
29/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1548	2	1548	2	0.00
29/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1570	2	1570	2	0.00
29/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1592	2	1592	2	0.00
29/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	449	0	449	0	0.00
29/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	455	0	455	0	0.00
29/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	462	0	462	0	0.00
29/05/2019	R023 On 06-February-20			Bond Future	7.58	104.1231	7.5821	104.1231	0.00
29/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	891	1	891	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
29/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	922	1	922	1	0.00
29/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	907	1	907	1	0.00
29/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1047	1	1047	1	0.00
29/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1035	1	1035	1	0.00
29/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1058	1	1058	1	0.00
29/05/2019	R035 On 01-August-19			Bond Future	9.71	97.5618	9.7095	97.5618	64,892.00
29/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4396	5	4396	5	0.00
29/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4337	5	4337	5	0.00
29/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4279	5	4279	5	0.00
29/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	524	0	524	0	0.00
29/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	537	0	537	0	0.00
29/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	511	0	511	0	0.00
29/05/2019	R035 On 07-November-19			Bond Future	9.78	95.0181	9.7825	95.0181	0.00
29/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3214	3	3214	3	0.00
29/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	535	1	535	1	3,500.00
29/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	1937	2	1937	2	3,500.00
29/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3255	3	3255	3	0.00
29/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3296	4	3296	4	0.00
29/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	4766	5	4766	5	0.00
29/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2533	2	2533	2	0.00
29/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2566	2	2566	2	0.00
29/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1663	2	1663	2	3,500.00
29/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3920	4	3920	4	0.00
29/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	7290	7	7290	7	0.00
29/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2501	2	2501	2	0.00
29/05/2019	R035 On 06-February-20			Bond Future	9.85	96.8628	9.8453	96.8628	0.00
29/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2760	3	2760	3	0.00
29/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2727	3	2727	3	0.00
29/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2693	3	2693	3	0.00
29/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4594	4	4594	4	0.00
29/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4510	4	4510	4	0.00
29/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4552	4	4552	4	0.00
29/05/2019	R186 On 01-August-19			Bond Future	8.51	112.3292	8.5141	112.3292	130,617.00
29/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5671	6	5671	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3311	4	3311	4	6,000.00
29/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	635	1	635	1	6,000.00
29/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5774	6	5774	6	0.00
29/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	811	1	811	1	0.00
29/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5723	6	5723	6	0.00
29/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4141	4	4141	4	0.00
29/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1798	2	1798	2	0.00
29/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8572	9	8572	9	0.00
29/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1280	1	1280	1	0.00
29/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1587	1	1587	1	0.00
29/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	733	1	733	1	3,100.00
29/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	60	0	60	0	0.00
29/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	168	0	168	0	0.00
29/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	63	0	63	0	0.00
29/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	5	0	5	0	6,000.00
29/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	1073	1	1073	1	3,100.00
29/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	277	0	277	0	0.00
29/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1878	2	1878	2	0.00
29/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	65	0	65	0	0.00
29/05/2019	R186 On 07-November-19			Bond Future	8.56	114.5857	8.5640	114.5857	0.00
29/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2432	3	2432	3	0.00
29/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3203	3	3203	3	0.00
29/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1053	1	1053	1	5,000.00
29/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3281	4	3281	4	0.00
29/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3242	3	3242	3	0.00
29/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1100	1	1100	1	0.00
29/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2938	3	2938	3	0.00
29/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1115	1	1115	1	0.00
29/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1511	1	1511	1	5,000.00
29/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1131	1	1131	1	0.00
29/05/2019	R186 On 06-February-20			Bond Future	8.60	111.5023	8.5981	111.5023	0.00
29/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2197	2	2197	2	0.00
29/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2256	2	2256	2	0.00
29/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2226	2	2226	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
29/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2433	2	2433	2	0.00
29/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2408	2	2408	2	0.00
29/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2458	2	2458	2	0.00
29/05/2019	R197 On 01-August-19			Bond Future	303.00	303.6923	302.9998	303.6923	2,507.00
29/05/2019	R197 On 07-November-19			Bond Future	309.16	309.8718	309.1633	309.8718	0.00
29/05/2019	R197 On 06-February-20			Bond Future	307.59	308.3126	307.5884	308.3126	0.00
29/05/2019	R202 On 01-August-19			Bond Future	235.25	236.1472	235.2495	236.1472	9,390.00
29/05/2019	R202 On 07-November-19			Bond Future	240.04	240.9523	240.0350	240.9523	0.00
29/05/2019	R202 On 06-February-20			Bond Future	240.69	241.6236	240.6869	241.6236	0.00
29/05/2019	R207 On 01-August-19			Bond Future	5.93	100.9743	5.9303	100.9743	4,891.00
29/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	607	1	607	1	0.00
29/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	612	1	612	1	0.00
29/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	616	1	616	1	0.00
29/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 07-November-19			Bond Future	3.49	103.0029	3.4872	103.0029	0.00
29/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
29/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	257	0	257	0	0.00
29/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	255	0	255	0	0.00
29/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	253	0	253	0	0.00
29/05/2019	R208 On 01-August-19			Bond Future	6.51	102.7258	6.5092	102.7258	10,880.00
29/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2525	3	2525	3	0.00
29/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2511	3	2511	3	0.00
29/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2496	3	2496	3	0.00
29/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
29/05/2019	R208 On 07-November-19			Bond Future	6.29	101.3847	6.2940	101.3847	0.00
29/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	786	1	786	1	0.00
29/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	775	1	775	1	0.00
29/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	763	1	763	1	0.00

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29/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	75	0	75	0	0.00
29/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	77	0	77	0	0.00
29/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	74	0	74	0	0.00
29/05/2019	R208 On 06-February-20			Bond Future	5.93	103.3530	5.9320	103.3530	0.00
29/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	375	0	375	0	0.00
29/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	383	0	383	0	0.00
29/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	391	0	391	0	0.00
29/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	164	0	164	0	0.00
29/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	171	0	171	0	0.00
29/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	167	0	167	0	0.00
29/05/2019	R209 On 01-August-19			Bond Future	9.66	74.5310	9.6644	74.5310	87,736.00
29/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3581	4	3581	4	0.00
29/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3678	4	3678	4	0.00
29/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	580	1	580	1	7,560.00
29/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3629	4	3629	4	0.00
29/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2024	2	2024	2	7,560.00
29/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5151	5	5151	5	0.00
29/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	262	0	262	0	7,560.00
29/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	525	0	525	0	0.00
29/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2995	3	2995	3	0.00
29/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1155	1	1155	1	0.00
29/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	537	0	537	0	0.00
29/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	513	0	513	0	0.00
29/05/2019	R209 On 07-November-19			Bond Future	9.73	72.8757	9.7270	72.8757	0.00
29/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2711	3	2711	3	0.00
29/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2782	3	2782	3	0.00
29/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2746	3	2746	3	0.00
29/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2218	2	2218	2	0.00
29/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2191	2	2191	2	0.00
29/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2246	2	2246	2	0.00
29/05/2019	R209 On 06-February-20			Bond Future	9.78	74.2906	9.7782	74.2906	0.00
29/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2278	2	2278	2	0.00
29/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2307	2	2307	2	0.00
29/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2250	2	2250	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
29/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4041	4	4041	4	0.00
29/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	4005	4	4005	4	0.00
29/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3968	4	3968	4	0.00
29/05/2019	R210 On 01-August-19			Bond Future	190.28	191.1307	190.2754	191.1307	2,142.00
29/05/2019	R210 On 07-November-19			Bond Future	191.55	192.4213	191.5472	192.4213	0.00
29/05/2019	R210 On 06-February-20			Bond Future	195.31	196.2007	195.3083	196.2007	0.00
29/05/2019	R212 On 01-August-19			Bond Future	159.62	159.8434	159.6174	159.8434	6,690.00
29/05/2019	R212 On 07-November-19			Bond Future	162.86	163.0961	162.8646	163.0961	0.00
29/05/2019	R212 On 06-February-20			Bond Future	163.82	164.0599	163.8229	164.0599	0.00
29/05/2019	R213 On 01-August-19			Bond Future	9.30	87.2351	9.3045	87.2351	17,140.00
29/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4342	5	4342	5	0.00
29/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4444	5	4444	5	0.00
29/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4393	5	4393	5	0.00
29/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	278	0	278	0	0.00
29/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	264	0	264	0	0.00
29/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	271	0	271	0	0.00
29/05/2019	R213 On 07-November-19			Bond Future	9.37	85.4353	9.3696	85.4353	0.00
29/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3043	3	3043	3	0.00
29/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3119	3	3119	3	0.00
29/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3081	3	3081	3	0.00
29/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1770	2	1770	2	0.00
29/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1727	2	1727	2	0.00
29/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1748	2	1748	2	0.00
29/05/2019	R213 On 06-February-20			Bond Future	9.42	87.0939	9.4244	87.0939	0.00
29/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2362	3	2362	3	0.00
29/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2332	3	2332	3	0.00
29/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2303	2	2303	2	0.00
29/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3267	3	3267	3	0.00
29/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3299	3	3299	3	0.00
29/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3236	3	3236	3	0.00
29/05/2019	R214 On 01-August-19			Bond Future	9.89	73.1235	9.8851	73.1235	10,672.00
29/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3524	4	3524	4	0.00
29/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3573	4	3573	4	0.00
29/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3475	4	3475	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
29/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	655	1	655	1	0.00
29/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	641	1	641	1	0.00
29/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	627	1	627	1	0.00
29/05/2019	R214 On 07-November-19			Bond Future	9.95	71.2940	9.9513	71.2940	0.00
29/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	2882	3	2882	3	0.00
29/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	2846	3	2846	3	0.00
29/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	2919	3	2919	3	0.00
29/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2524	2	2524	2	0.00
29/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2495	2	2495	2	0.00
29/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2466	2	2466	2	0.00
29/05/2019	R214 On 06-February-20			Bond Future	10.01	72.6782	10.0085	72.6782	0.00
29/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2352	2	2352	2	0.00
29/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2411	3	2411	3	0.00
29/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2381	3	2381	3	0.00
29/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4315	4	4315	4	0.00
29/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4276	4	4276	4	0.00
29/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4354	4	4354	4	0.00
29/05/2019	R248 On 01-August-19			Bond Future	9.88	93.4385	9.8798	93.4385	105,195.00
29/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	4676	5	4676	5	0.00
29/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	4613	5	4613	5	0.00
29/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	4550	5	4550	5	0.00
29/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	727	1	727	1	0.00
29/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	743	1	743	1	0.00
29/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	711	1	711	1	0.00
29/05/2019	R248 On 07-November-19			Bond Future	9.95	90.8753	9.9456	90.8753	48.00
29/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3712	4	3712	4	0.00
29/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3665	4	3665	4	0.00
29/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3618	4	3618	4	0.00
29/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	3037	3	3037	3	0.00
29/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	3074	3	3074	3	0.00
29/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	3001	3	3001	3	0.00
29/05/2019	R248 On 06-February-20			Bond Future	10.00	92.6396	10.0023	92.6396	0.00
29/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	2924	3	2924	3	0.00
29/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	2962	3	2962	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
29/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	2887	3	2887	3	0.00
29/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5389	5	5389	5	0.00
29/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5490	5	5490	5	0.00
29/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5440	5	5440	5	0.00