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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
30/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	2025 On 01-August-19			Bond Future	136.01	136.2259	136.0104	136.2259	1,622.00
30/05/2019	2025 On 07-November-19			Bond Future	138.78	138.9971	138.7770	138.9971	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
30/05/2019	2025 On 06-February-20			Bond Future	140.03	140.2565	140.0317	140.2565	0.00
30/05/2019	2029 On 01-August-19			Bond Future	102.99	102.9889	102.9903	102.9889	4,132.00
30/05/2019	2029 On 07-November-19			Bond Future	103.99	103.9930	103.9942	103.9930	0.00
30/05/2019	2029 On 06-February-20			Bond Future	106.04	106.0348	106.0358	106.0348	0.00
30/05/2019	2030 On 01-August-19			Bond Future	9.18	92.3617	9.1781	92.3617	49,421.00
30/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1501	2	1501	2	5,400.00
30/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3529	4	3529	4	0.00
30/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	58	0	58	0	2,025.00
30/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3479	4	3479	4	0.00
30/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4667	5	4667	5	0.00
30/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4720	5	4720	5	0.00
30/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	263	0	263	0	5,400.00
30/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1272	1	1272	1	2,025.00
30/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4614	5	4614	5	0.00
30/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1679	2	1679	2	0.00
30/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	393	0	393	0	0.00
30/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1103	1	1103	1	0.00
30/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3009	3	3009	3	0.00
30/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	204	0	204	0	0.00
30/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	216	0	216	0	0.00
30/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	391	0	391	0	4,800.00
30/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3535	3	3535	3	0.00
30/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1448	1	1448	1	0.00
30/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	210	0	210	0	0.00
30/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1238	1	1238	1	0.00
30/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	381	0	381	0	5,400.00
30/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5470	5	5470	5	0.00
30/05/2019	2030 On 07-November-19			Bond Future	9.24	94.2168	9.2393	94.2168	0.00
30/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	681	1	681	1	5,500.00
30/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1826	2	1826	2	5,500.00
30/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3108	3	3108	3	0.00
30/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3146	3	3146	3	0.00
30/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4268	4	4268	4	0.00
30/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3070	3	3070	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
30/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	632	1	632	1	0.00
30/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1885	2	1885	2	0.00
30/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4008	4	4008	4	0.00
30/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1223	1	1223	1	0.00
30/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1661	2	1661	2	0.00
30/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2624	3	2624	3	0.00
30/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4888	5	4888	5	0.00
30/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1638	2	1638	2	0.00
30/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4740	5	4740	5	0.00
30/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2691	3	2691	3	0.00
30/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1616	2	1616	2	0.00
30/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1128	1	1128	1	5,500.00
30/05/2019	2030 On 06-February-20			Bond Future	9.29	92.0358	9.2888	92.0358	0.00
30/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2356	2	2356	2	0.00
30/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2386	2	2386	2	0.00
30/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2416	2	2416	2	0.00
30/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3200	3	3200	3	0.00
30/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3263	3	3263	3	0.00
30/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3232	3	3232	3	0.00
30/05/2019	2032 On 01-August-19			Bond Future	9.44	94.1629	9.4423	94.1629	41,446.00
30/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4729	5	4729	5	0.00
30/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4673	5	4673	5	0.00
30/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4617	5	4617	5	0.00
30/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	326	0	326	0	0.00
30/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	310	0	310	0	0.00
30/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	318	0	318	0	0.00
30/05/2019	2032 On 07-November-19			Bond Future	9.51	91.8926	9.5098	91.8926	0.00
30/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3340	3	3340	3	0.00
30/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3300	3	3300	3	0.00
30/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3260	3	3260	3	0.00
30/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1966	2	1966	2	0.00
30/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1992	2	1992	2	0.00
30/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1940	2	1940	2	0.00
30/05/2019	2032 On 06-February-20			Bond Future	9.56	93.6764	9.5645	93.6764	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
30/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2625	3	2625	3	0.00
30/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2657	3	2657	3	0.00
30/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2594	3	2594	3	0.00
30/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3829	4	3829	4	0.00
30/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3792	4	3792	4	0.00
30/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3757	4	3757	4	0.00
30/05/2019	2033 On 01-August-19			Bond Future	104.90	104.9013	104.9029	104.9013	6,090.00
30/05/2019	2033 On 07-November-19			Bond Future	105.87	105.8694	105.8709	105.8694	0.00
30/05/2019	2033 On 06-February-20			Bond Future	107.95	107.9481	107.9493	107.9481	0.00
30/05/2019	2037 On 01-August-19			Bond Future	9.82	89.2669	9.8166	89.2669	41,608.00
30/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4104	4	4104	4	0.00
30/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4218	4	4218	4	0.00
30/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4161	4	4161	4	0.00
30/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	605	1	605	1	0.00
30/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	591	1	591	1	0.00
30/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	619	1	619	1	0.00
30/05/2019	2037 On 07-November-19			Bond Future	9.88	91.0600	9.8850	91.0600	0.00
30/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3189	3	3189	3	0.00
30/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3271	3	3271	3	0.00
30/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3230	3	3230	3	0.00
30/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2671	3	2671	3	0.00
30/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2638	3	2638	3	0.00
30/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2705	3	2705	3	0.00
30/05/2019	2037 On 06-February-20			Bond Future	9.94	88.5672	9.9432	88.5672	0.00
30/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2743	3	2743	3	0.00
30/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2710	3	2710	3	0.00
30/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2677	3	2677	3	0.00
30/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4766	5	4766	5	0.00
30/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4809	5	4809	5	0.00
30/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4722	5	4722	5	0.00
30/05/2019	2038 On 01-August-19			Bond Future	121.37	121.3653	121.3678	121.3653	11,598.00
30/05/2019	2038 On 07-November-19			Bond Future	123.84	123.8343	123.8366	123.8343	0.00
30/05/2019	2038 On 06-February-20			Bond Future	124.61	124.6121	124.6143	124.6121	0.00
30/05/2019	2040 On 01-August-19			Bond Future	9.92	92.2076	9.9166	92.2076	29,902.00

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30/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4238	4	4238	4	0.00
30/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4298	4	4298	4	0.00
30/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4358	4	4358	4	0.00
30/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	706	1	706	1	0.00
30/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	739	1	739	1	0.00
30/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	722	1	722	1	0.00
30/05/2019	2040 On 07-November-19			Bond Future	9.99	94.0597	9.9854	94.0597	0.00
30/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3286	3	3286	3	0.00
30/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2368	2	2368	2	1,260.00
30/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	898	1	898	1	1,260.00
30/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3329	3	3329	3	0.00
30/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3373	3	3373	3	0.00
30/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2856	3	2856	3	0.00
30/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2929	3	2929	3	0.00
30/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3877	4	3877	4	0.00
30/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6680	7	6680	7	0.00
30/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2892	3	2892	3	0.00
30/05/2019	2040 On 06-February-20			Bond Future	10.04	91.3745	10.0442	91.3745	0.00
30/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	2751	3	2751	3	0.00
30/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	2822	3	2822	3	0.00
30/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	2787	3	2787	3	0.00
30/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5172	5	5172	5	0.00
30/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5124	5	5124	5	0.00
30/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5219	5	5219	5	0.00
30/05/2019	2044 On 01-August-19			Bond Future	9.93	89.3626	9.9345	89.3626	42,342.00
30/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4389	4	4389	4	0.00
30/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5260	5	5260	5	0.00
30/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	379	0	379	0	228.00
30/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4449	4	4449	4	0.00
30/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	1650	2	1650	2	100.00
30/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4328	4	4328	4	0.00
30/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	333	0	333	0	100.00
30/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1217	1	1217	1	228.00
30/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	3676	4	3676	4	0.00

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30/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	962	1	962	1	228.00
30/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	755	1	755	1	0.00
30/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5323	5	5323	5	0.00
30/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	538	1	538	1	100.00
30/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	5096	5	5096	5	0.00
30/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2855	3	2855	3	0.00
30/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	722	1	722	1	0.00
30/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2272	2	2272	2	0.00
30/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	738	1	738	1	0.00
30/05/2019	2044 On 07-November-19			Bond Future	10.00	91.1576	10.0003	91.1576	0.00
30/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3422	3	3422	3	0.00
30/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	5730	6	5730	6	0.00
30/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3466	3	3466	3	0.00
30/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	667	1	667	1	328.00
30/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2149	2	2149	2	328.00
30/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3378	3	3378	3	0.00
30/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2972	3	2972	3	0.00
30/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7751	8	7751	8	0.00
30/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4327	4	4327	4	0.00
30/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2898	3	2898	3	0.00
30/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2935	3	2935	3	0.00
30/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1634	2	1634	2	328.00
30/05/2019	2044 On 06-February-20			Bond Future	10.06	88.5414	10.0564	88.5414	0.00
30/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	2878	3	2878	3	0.00
30/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	959	1	959	1	328.00
30/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	2771	3	2771	3	328.00
30/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	2843	3	2843	3	0.00
30/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7549	8	7549	8	0.00
30/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	2914	3	2914	3	0.00
30/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5303	5	5303	5	0.00
30/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5205	5	5205	5	0.00
30/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1992	2	1992	2	328.00
30/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5254	5	5254	5	0.00
30/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5401	5	5401	5	0.00

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30/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9418	9	9418	9	0.00
30/05/2019	2046 On 01-August-19			Bond Future	115.10	115.3154	115.1038	115.3154	12,658.00
30/05/2019	2046 On 07-November-19			Bond Future	115.73	115.9468	115.7307	115.9468	0.00
30/05/2019	2046 On 06-February-20			Bond Future	118.00	118.2235	118.0030	118.2235	0.00
30/05/2019	2050 On 01-August-19			Bond Future	118.64	118.6359	118.6386	118.6359	10,989.00
30/05/2019	2050 On 07-November-19			Bond Future	121.05	121.0493	121.0517	121.0493	0.00
30/05/2019	2050 On 06-February-20			Bond Future	121.59	121.5896	121.5918	121.5896	0.00
30/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	AL37 On 01-August-19			Index Future	647.25	647.0820	647.2520	647.0820	0.00
30/05/2019	AL37 On 07-November-19			Index Future	660.25	660.0750	660.2480	660.0750	0.00
30/05/2019	AL37 On 06-February-20			Index Future	673.06	672.8800	673.0550	672.8800	0.00
30/05/2019	AL7T On 01-August-19			Index Future	748.77	748.9230	748.7680	748.9230	0.00
30/05/2019	AL7T On 07-November-19			Index Future	763.80	763.9620	763.8020	763.9620	0.00
30/05/2019	AL7T On 06-February-20			Index Future	778.62	778.7820	778.6180	778.7820	0.00
30/05/2019	ALBI On 01-August-19			Index Future	673.20	673.3260	673.2010	673.3260	973.00
30/05/2019	ALBI On 07-November-19			Index Future	686.72	686.8470	686.7180	686.8470	0.00
30/05/2019	ALBI On 06-February-20			Index Future	700.04	700.1710	700.0380	700.1710	0.00
30/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	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
30/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2019	ES33 On 01-August-19			Bond Future	10.98	78.2696	10.9785	78.2696	350.00
30/05/2019	ES33 On 07-November-19			Bond Future	11.10	76.0470	11.0979	76.0470	0.00
30/05/2019	ES33 On 06-February-20			Bond Future	11.21	77.5231	11.2057	77.5231	0.00
30/05/2019	ES42 On 01-August-19			Bond Future	11.26	79.8983	11.2621	79.8983	4,919.00
30/05/2019	ES42 On 07-November-19			Bond Future	11.38	77.2371	11.3797	77.2371	0.00
30/05/2019	ES42 On 06-February-20			Bond Future	11.48	78.7368	11.4819	78.7368	0.00
30/05/2019	GOVI On 01-August-19			GOVI	666.23	666.3770	666.2340	666.3770	442.00
30/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	275440	28	275440	28	0.00
30/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	275540	28	275540	28	0.00
30/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	275640	28	275640	28	0.00
30/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 07-November-19			GOVI	679.61	679.7580	679.6110	679.7580	0.00
30/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	67110	7	67110	7	0.00
30/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	67010	7	67010	7	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
30/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	66910	7	66910	7	0.00
30/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 06-February-20			GOVI	692.79	692.9450	692.7940	692.9450	0.00
30/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	103360	10	103360	10	0.00
30/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	103560	10	103560	10	0.00
30/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	103460	10	103460	10	0.00
30/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2019	IGOV On 01-August-19			Index Future	261.96	262.0040	261.9610	262.0040	815.00
30/05/2019	IGOV On 07-November-19			Index Future	267.29	267.3340	267.2890	267.3340	218.00
30/05/2019	IGOV On 06-February-20			Index Future	272.54	272.5820	272.5360	272.5820	0.00
30/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
30/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
30/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
30/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
30/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7600	102.7600	102.7600	0.00
30/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.67	98.6800	98.6700	98.6800	0.00
30/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.17	102.1700	102.1700	102.1700	0.00
30/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.06	99.0500	99.0600	99.0500	0.00
30/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.76	95.7500	95.7600	95.7500	0.00
30/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.83	94.8100	94.8300	94.8100	0.00
30/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.86	93.8400	93.8600	93.8400	0.00
30/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.88	93.8400	93.8800	93.8400	0.00
30/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.95	95.9100	95.9500	95.9100	51.00
30/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.96	95.9200	95.9600	95.9200	0.00
30/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.02	96.9700	97.0200	96.9700	0.00
30/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.84	100.7800	100.8400	100.7800	0.00
30/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.98	101.9200	101.9800	101.9200	0.00
30/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.19	95.1300	95.1900	95.1300	0.00
30/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.17	101.1100	101.1700	101.1100	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
30/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.53	96.4700	96.5300	96.4700	0.00
30/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.45	92.4300	92.4500	92.4300	0.00
30/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.36	89.3400	89.3600	89.3400	0.00
30/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.04	88.0100	88.0400	88.0100	0.00
30/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.21	90.1700	90.2100	90.1700	0.00
30/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.05	94.0000	94.0500	94.0000	0.00
30/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.58	92.5300	92.5800	92.5300	0.00
30/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.67	94.6100	94.6700	94.6100	0.00
30/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.17	100.1200	100.1700	100.1200	0.00
30/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.51	100.4600	100.5100	100.4600	0.00
30/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.90	93.8500	93.9000	93.8500	0.00
30/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.18	101.1300	101.1800	101.1300	0.00
30/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.63	94.5800	94.6300	94.5800	0.00
30/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/05/2019	R023 On 01-August-19			Bond Future	7.59	103.8229	7.5874	103.8229	56,982.00
30/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4044	4	4044	4	0.00
30/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4102	4	4102	4	0.00
30/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4073	4	4073	4	0.00
30/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	3	0	3	0	0.00
30/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	3	0	3	0	0.00
30/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	4	0	4	0	0.00
30/05/2019	R023 On 07-November-19			Bond Future	7.59	101.9751	7.5943	101.9751	0.00
30/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1558	2	1558	2	0.00
30/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1579	2	1579	2	0.00
30/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1601	2	1601	2	0.00
30/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	441	0	441	0	0.00
30/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	448	0	448	0	0.00
30/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	454	0	454	0	0.00
30/05/2019	R023 On 06-February-20			Bond Future	7.58	103.9541	7.5757	103.9541	0.00
30/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	898	1	898	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
30/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	928	1	928	1	0.00
30/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	913	1	913	1	0.00
30/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1036	1	1036	1	0.00
30/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1024	1	1024	1	0.00
30/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1047	1	1047	1	0.00
30/05/2019	R035 On 01-August-19			Bond Future	9.71	97.1917	9.7087	97.1917	64,892.00
30/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4390	4	4390	4	0.00
30/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4332	4	4332	4	0.00
30/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4274	4	4274	4	0.00
30/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	513	1	513	1	0.00
30/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	525	1	525	1	0.00
30/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	500	1	500	1	0.00
30/05/2019	R035 On 07-November-19			Bond Future	9.78	94.6399	9.7817	94.6399	0.00
30/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3208	3	3208	3	0.00
30/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	532	1	532	1	3,500.00
30/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	1931	2	1931	2	3,500.00
30/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3249	3	3249	3	0.00
30/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3291	3	3291	3	0.00
30/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	4761	5	4761	5	0.00
30/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2522	3	2522	3	0.00
30/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2554	3	2554	3	0.00
30/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1653	2	1653	2	3,500.00
30/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3908	4	3908	4	0.00
30/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	7281	7	7281	7	0.00
30/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2490	3	2490	3	0.00
30/05/2019	R035 On 06-February-20			Bond Future	9.84	96.4766	9.8446	96.4766	0.00
30/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2756	3	2756	3	0.00
30/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2722	3	2722	3	0.00
30/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2689	3	2689	3	0.00
30/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4584	5	4584	5	0.00
30/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4500	5	4500	5	0.00
30/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4542	5	4542	5	0.00
30/05/2019	R186 On 01-August-19			Bond Future	8.51	112.0120	8.5134	112.0120	130,346.00
30/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5673	6	5673	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
30/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	628	1	628	1	6,000.00
30/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3308	3	3308	3	6,000.00
30/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5775	6	5775	6	0.00
30/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	804	1	804	1	0.00
30/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5724	6	5724	6	0.00
30/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4140	4	4140	4	0.00
30/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1792	2	1792	2	0.00
30/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8576	9	8576	9	0.00
30/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1273	1	1273	1	0.00
30/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1576	2	1576	2	0.00
30/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	723	1	723	1	3,100.00
30/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	58	0	58	0	0.00
30/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	163	0	163	0	0.00
30/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	60	0	60	0	0.00
30/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	5	0	5	0	6,000.00
30/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	1062	1	1062	1	3,100.00
30/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	270	0	270	0	0.00
30/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1867	2	1867	2	0.00
30/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	63	0	63	0	0.00
30/05/2019	R186 On 07-November-19			Bond Future	8.56	114.2615	8.5634	114.2615	0.00
30/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2428	2	2428	2	0.00
30/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3200	3	3200	3	0.00
30/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1049	1	1049	1	5,000.00
30/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3278	3	3278	3	0.00
30/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3239	3	3239	3	0.00
30/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1093	1	1093	1	0.00
30/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2930	3	2930	3	0.00
30/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1108	1	1108	1	0.00
30/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1504	2	1504	2	5,000.00
30/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1124	1	1124	1	0.00
30/05/2019	R186 On 06-February-20			Bond Future	8.60	111.1711	8.5975	111.1711	0.00
30/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2194	2	2194	2	0.00
30/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2253	2	2253	2	0.00
30/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2223	2	2223	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
30/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2427	2	2427	2	0.00
30/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2402	2	2402	2	0.00
30/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2452	2	2452	2	0.00
30/05/2019	R197 On 01-August-19			Bond Future	302.94	302.9998	302.9391	302.9998	2,507.00
30/05/2019	R197 On 07-November-19			Bond Future	309.10	309.1633	309.1009	309.1633	0.00
30/05/2019	R197 On 06-February-20			Bond Future	307.52	307.5884	307.5241	307.5884	0.00
30/05/2019	R202 On 01-August-19			Bond Future	235.25	235.2495	235.2535	235.2495	9,390.00
30/05/2019	R202 On 07-November-19			Bond Future	240.04	240.0350	240.0384	240.0350	0.00
30/05/2019	R202 On 06-February-20			Bond Future	240.69	240.6869	240.6901	240.6869	0.00
30/05/2019	R207 On 01-August-19			Bond Future	5.94	100.9675	5.9356	100.9675	4,891.00
30/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	605	1	605	1	0.00
30/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	609	1	609	1	0.00
30/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	614	1	614	1	0.00
30/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 07-November-19			Bond Future	3.50	102.9952	3.5015	102.9952	0.00
30/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
30/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	259	0	259	0	0.00
30/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	258	0	258	0	0.00
30/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	256	0	256	0	0.00
30/05/2019	R208 On 01-August-19			Bond Future	6.49	102.7204	6.4882	102.7204	10,880.00
30/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2558	3	2558	3	0.00
30/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2543	3	2543	3	0.00
30/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2528	2	2528	2	0.00
30/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
30/05/2019	R208 On 07-November-19			Bond Future	6.27	101.3785	6.2689	101.3785	0.00
30/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	813	1	813	1	0.00
30/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	801	1	801	1	0.00
30/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	790	1	790	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
30/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	69	0	69	0	0.00
30/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	70	0	70	0	0.00
30/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	67	0	67	0	0.00
30/05/2019	R208 On 06-February-20			Bond Future	5.90	103.3460	5.9014	103.3460	0.00
30/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	396	0	396	0	0.00
30/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	404	0	404	0	0.00
30/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	412	0	412	0	0.00
30/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	152	0	152	0	0.00
30/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	158	0	158	0	0.00
30/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	155	0	155	0	0.00
30/05/2019	R209 On 01-August-19			Bond Future	9.67	74.1799	9.6688	74.1799	87,736.00
30/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3549	4	3549	4	0.00
30/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3646	4	3646	4	0.00
30/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	564	1	564	1	7,560.00
30/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3597	4	3597	4	0.00
30/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	1995	2	1995	2	7,560.00
30/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5119	5	5119	5	0.00
30/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	258	0	258	0	7,560.00
30/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	521	1	521	1	0.00
30/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	3006	3	3006	3	0.00
30/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1154	1	1154	1	0.00
30/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	533	1	533	1	0.00
30/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	510	1	510	1	0.00
30/05/2019	R209 On 07-November-19			Bond Future	9.73	72.5171	9.7315	72.5171	0.00
30/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2688	3	2688	3	0.00
30/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2758	3	2758	3	0.00
30/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2723	3	2723	3	0.00
30/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2224	2	2224	2	0.00
30/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2196	2	2196	2	0.00
30/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2252	2	2252	2	0.00
30/05/2019	R209 On 06-February-20			Bond Future	9.78	73.9246	9.7829	73.9246	0.00
30/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2259	2	2259	2	0.00
30/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2288	2	2288	2	0.00
30/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2231	2	2231	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
30/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4053	4	4053	4	0.00
30/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	4016	4	4016	4	0.00
30/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3979	4	3979	4	0.00
30/05/2019	R210 On 01-August-19			Bond Future	190.28	190.2754	190.2779	190.2754	2,142.00
30/05/2019	R210 On 07-November-19			Bond Future	191.55	191.5472	191.5494	191.5472	0.00
30/05/2019	R210 On 06-February-20			Bond Future	195.31	195.3083	195.3103	195.3083	0.00
30/05/2019	R212 On 01-August-19			Bond Future	159.66	159.6174	159.6577	159.6174	6,690.00
30/05/2019	R212 On 07-November-19			Bond Future	162.91	162.8646	162.9054	162.8646	0.00
30/05/2019	R212 On 06-February-20			Bond Future	163.86	163.8229	163.8642	163.8229	0.00
30/05/2019	R213 On 01-August-19			Bond Future	9.31	86.8966	9.3089	86.8966	17,140.00
30/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4311	4	4311	4	0.00
30/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4414	4	4414	4	0.00
30/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4362	4	4362	4	0.00
30/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	275	0	275	0	0.00
30/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	261	0	261	0	0.00
30/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	268	0	268	0	0.00
30/05/2019	R213 On 07-November-19			Bond Future	9.37	85.0896	9.3742	85.0896	0.00
30/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3019	3	3019	3	0.00
30/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3095	3	3095	3	0.00
30/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3057	3	3057	3	0.00
30/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1774	2	1774	2	0.00
30/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1731	2	1731	2	0.00
30/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1753	2	1753	2	0.00
30/05/2019	R213 On 06-February-20			Bond Future	9.43	86.7409	9.4292	86.7409	0.00
30/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2343	2	2343	2	0.00
30/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2313	2	2313	2	0.00
30/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2284	2	2284	2	0.00
30/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3277	3	3277	3	0.00
30/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3309	3	3309	3	0.00
30/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3246	3	3246	3	0.00
30/05/2019	R214 On 01-August-19			Bond Future	9.89	72.8289	9.8894	72.8289	10,672.00
30/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3491	4	3491	4	0.00
30/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3540	4	3540	4	0.00
30/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3442	3	3442	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
30/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	651	1	651	1	0.00
30/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	637	1	637	1	0.00
30/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	623	1	623	1	0.00
30/05/2019	R214 On 07-November-19			Bond Future	9.96	70.9931	9.9559	70.9931	0.00
30/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	2858	3	2858	3	0.00
30/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	2821	3	2821	3	0.00
30/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	2894	3	2894	3	0.00
30/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2530	3	2530	3	0.00
30/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2501	2	2501	2	0.00
30/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2472	2	2472	2	0.00
30/05/2019	R214 On 06-February-20			Bond Future	10.01	72.3709	10.0132	72.3709	0.00
30/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2332	2	2332	2	0.00
30/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2391	2	2391	2	0.00
30/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2362	2	2362	2	0.00
30/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4326	4	4326	4	0.00
30/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4288	4	4288	4	0.00
30/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4366	4	4366	4	0.00
30/05/2019	R248 On 01-August-19			Bond Future	9.88	93.0602	9.8842	93.0602	105,307.00
30/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	4634	5	4634	5	0.00
30/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	4571	5	4571	5	0.00
30/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	4508	5	4508	5	0.00
30/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	722	1	722	1	0.00
30/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	739	1	739	1	0.00
30/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	706	1	706	1	0.00
30/05/2019	R248 On 07-November-19			Bond Future	9.95	90.4888	9.9501	90.4888	48.00
30/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3681	4	3681	4	0.00
30/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3634	4	3634	4	0.00
30/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3587	4	3587	4	0.00
30/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	3044	3	3044	3	0.00
30/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	3081	3	3081	3	0.00
30/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	3008	3	3008	3	0.00
30/05/2019	R248 On 06-February-20			Bond Future	10.01	92.2451	10.0071	92.2451	0.00
30/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	2900	3	2900	3	0.00
30/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	2937	3	2937	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
30/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	2862	3	2862	3	0.00
30/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5404	5	5404	5	0.00
30/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5506	5	5506	5	0.00
30/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5455	5	5455	5	0.00