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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
31/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	2025 On 01-August-19			Bond Future	135.87	136.0104	135.8675	136.0104	1,622.00
31/05/2019	2025 On 07-November-19			Bond Future	138.63	138.7770	138.6309	138.7770	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
31/05/2019	2025 On 06-February-20			Bond Future	139.88	140.0317	139.8825	140.0317	0.00
31/05/2019	2029 On 01-August-19			Bond Future	102.99	102.9903	102.9917	102.9903	4,132.00
31/05/2019	2029 On 07-November-19			Bond Future	104.00	103.9942	103.9954	103.9942	0.00
31/05/2019	2029 On 06-February-20			Bond Future	106.04	106.0358	106.0370	106.0358	0.00
31/05/2019	2030 On 01-August-19			Bond Future	9.17	92.3020	9.1722	92.3020	49,421.00
31/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	54	0	54	0	2,025.00
31/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1494	2	1494	2	5,400.00
31/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3540	4	3540	4	0.00
31/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3490	3	3490	3	0.00
31/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4687	5	4687	5	0.00
31/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4740	5	4740	5	0.00
31/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	253	0	253	0	5,400.00
31/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1262	1	1262	1	2,025.00
31/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4633	5	4633	5	0.00
31/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	381	0	381	0	0.00
31/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1673	2	1673	2	0.00
31/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	188	0	188	0	0.00
31/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1060	1	1060	1	0.00
31/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2960	3	2960	3	0.00
31/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	199	0	199	0	0.00
31/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	365	0	365	0	4,800.00
31/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3488	4	3488	4	0.00
31/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1402	1	1402	1	0.00
31/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	193	0	193	0	0.00
31/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	355	0	355	0	5,400.00
31/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1193	1	1193	1	0.00
31/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5429	5	5429	5	0.00
31/05/2019	2030 On 07-November-19			Bond Future	9.23	94.1558	9.2331	94.1558	0.00
31/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	664	1	664	1	5,500.00
31/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1809	2	1809	2	5,500.00
31/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3101	3	3101	3	0.00
31/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3139	3	3139	3	0.00
31/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4268	4	4268	4	0.00
31/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3062	3	3062	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
31/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	1868	2	1868	2	0.00
31/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4006	4	4006	4	0.00
31/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	616	1	616	1	0.00
31/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1183	1	1183	1	0.00
31/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1615	2	1615	2	0.00
31/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2570	3	2570	3	0.00
31/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4833	5	4833	5	0.00
31/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1593	2	1593	2	0.00
31/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4685	5	4685	5	0.00
31/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2636	3	2636	3	0.00
31/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1571	2	1571	2	0.00
31/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1090	1	1090	1	5,500.00
31/05/2019	2030 On 06-February-20			Bond Future	9.28	91.9734	9.2825	91.9734	0.00
31/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2335	2	2335	2	0.00
31/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2365	2	2365	2	0.00
31/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2395	2	2395	2	0.00
31/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3141	3	3141	3	0.00
31/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3204	3	3204	3	0.00
31/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3172	3	3172	3	0.00
31/05/2019	2032 On 01-August-19			Bond Future	9.43	94.1682	9.4313	94.1682	41,446.00
31/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4768	5	4768	5	0.00
31/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4711	5	4711	5	0.00
31/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4655	5	4655	5	0.00
31/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	289	0	289	0	0.00
31/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	274	0	274	0	0.00
31/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	281	0	281	0	0.00
31/05/2019	2032 On 07-November-19			Bond Future	9.50	91.8978	9.4984	91.8978	0.00
31/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3327	3	3327	3	0.00
31/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3286	3	3286	3	0.00
31/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3246	3	3246	3	0.00
31/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1875	2	1875	2	0.00
31/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1901	2	1901	2	0.00
31/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1850	2	1850	2	0.00
31/05/2019	2032 On 06-February-20			Bond Future	9.55	93.6814	9.5527	93.6814	0.00

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31/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2589	3	2589	3	0.00
31/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2621	3	2621	3	0.00
31/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2557	3	2557	3	0.00
31/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3714	4	3714	4	0.00
31/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3678	4	3678	4	0.00
31/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3642	4	3642	4	0.00
31/05/2019	2033 On 01-August-19			Bond Future	104.90	104.9029	104.9046	104.9029	6,090.00
31/05/2019	2033 On 07-November-19			Bond Future	105.87	105.8709	105.8723	105.8709	0.00
31/05/2019	2033 On 06-February-20			Bond Future	107.95	107.9493	107.9507	107.9493	0.00
31/05/2019	2037 On 01-August-19			Bond Future	9.78	89.2345	9.7799	89.2345	46,843.00
31/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4289	4	4289	4	0.00
31/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4407	4	4407	4	0.00
31/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4348	4	4348	4	0.00
31/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	513	1	513	1	0.00
31/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	501	1	501	1	0.00
31/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	526	1	526	1	0.00
31/05/2019	2037 On 07-November-19			Bond Future	9.85	91.0267	9.8472	91.0267	0.00
31/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3210	3	3210	3	0.00
31/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3295	3	3295	3	0.00
31/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3252	3	3252	3	0.00
31/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2410	3	2410	3	0.00
31/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2378	3	2378	3	0.00
31/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2442	3	2442	3	0.00
31/05/2019	2037 On 06-February-20			Bond Future	9.90	88.5331	9.9042	88.5331	0.00
31/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2720	3	2720	3	0.00
31/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2685	3	2685	3	0.00
31/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2651	3	2651	3	0.00
31/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4451	5	4451	5	0.00
31/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4494	5	4494	5	0.00
31/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4409	5	4409	5	0.00
31/05/2019	2038 On 01-August-19			Bond Future	121.55	121.3678	121.5500	121.3678	11,677.00
31/05/2019	2038 On 07-November-19			Bond Future	124.02	123.8366	124.0223	123.8366	0.00
31/05/2019	2038 On 06-February-20			Bond Future	124.80	124.6143	124.8033	124.6143	0.00
31/05/2019	2040 On 01-August-19			Bond Future	9.86	92.1728	9.8647	92.1728	30,318.00

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31/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4467	4	4467	4	0.00
31/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4530	4	4530	4	0.00
31/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4592	4	4592	4	0.00
31/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	516	1	516	1	0.00
31/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	543	1	543	1	0.00
31/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	530	1	530	1	0.00
31/05/2019	2040 On 07-November-19			Bond Future	9.93	94.0240	9.9318	94.0240	0.00
31/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3456	3	3456	3	0.00
31/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2495	2	2495	2	1,260.00
31/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	946	1	946	1	1,260.00
31/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3501	3	3501	3	0.00
31/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3546	3	3546	3	0.00
31/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2597	3	2597	3	0.00
31/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2666	3	2666	3	0.00
31/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3572	4	3572	4	0.00
31/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6296	7	6296	7	0.00
31/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2631	3	2631	3	0.00
31/05/2019	2040 On 06-February-20			Bond Future	9.99	91.3380	9.9889	91.3380	0.00
31/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	2867	3	2867	3	0.00
31/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	2940	3	2940	3	0.00
31/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	2904	3	2904	3	0.00
31/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4848	5	4848	5	0.00
31/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4802	5	4802	5	0.00
31/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4894	5	4894	5	0.00
31/05/2019	2044 On 01-August-19			Bond Future	9.88	89.3269	9.8775	89.3269	42,542.00
31/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4658	4	4658	4	0.00
31/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5570	5	5570	5	0.00
31/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	368	0	368	0	228.00
31/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4722	4	4722	4	0.00
31/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	1762	2	1762	2	100.00
31/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4594	4	4594	4	0.00
31/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	321	0	321	0	100.00
31/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1291	1	1291	1	228.00
31/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	3908	4	3908	4	0.00

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31/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	719	1	719	1	228.00
31/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	546	1	546	1	0.00
31/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4836	5	4836	5	0.00
31/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	373	1	373	1	100.00
31/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4611	5	4611	5	0.00
31/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2455	3	2455	3	0.00
31/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	519	1	519	1	0.00
31/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1909	2	1909	2	0.00
31/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	533	1	533	1	0.00
31/05/2019	2044 On 07-November-19			Bond Future	9.94	91.1209	9.9415	91.1209	0.00
31/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3619	3	3619	3	0.00
31/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6020	6	6020	6	0.00
31/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3666	3	3666	3	0.00
31/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	707	1	707	1	328.00
31/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2280	2	2280	2	328.00
31/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3573	3	3573	3	0.00
31/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2682	3	2682	3	0.00
31/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7306	8	7306	8	0.00
31/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3974	4	3974	4	0.00
31/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2613	3	2613	3	0.00
31/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2647	3	2647	3	0.00
31/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1440	2	1440	2	328.00
31/05/2019	2044 On 06-February-20			Bond Future	10.00	88.5039	9.9959	88.5039	0.00
31/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	998	1	998	1	328.00
31/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3011	3	3011	3	0.00
31/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	2898	3	2898	3	328.00
31/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	2973	3	2973	3	0.00
31/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7845	8	7845	8	0.00
31/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3048	3	3048	3	0.00
31/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4940	5	4940	5	0.00
31/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4845	5	4845	5	0.00
31/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1794	2	1794	2	328.00
31/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4892	5	4892	5	0.00
31/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5035	5	5035	5	0.00

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31/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8964	9	8964	9	0.00
31/05/2019	2046 On 01-August-19			Bond Future	115.53	115.1038	115.5341	115.1038	12,658.00
31/05/2019	2046 On 07-November-19			Bond Future	116.17	115.7307	116.1696	115.7307	0.00
31/05/2019	2046 On 06-February-20			Bond Future	118.45	118.0030	118.4502	118.0030	0.00
31/05/2019	2050 On 01-August-19			Bond Future	119.38	118.6386	119.3780	118.6386	10,989.00
31/05/2019	2050 On 07-November-19			Bond Future	121.81	121.0517	121.8061	121.0517	0.00
31/05/2019	2050 On 06-February-20			Bond Future	122.36	121.5918	122.3608	121.5918	0.00
31/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	AL37 On 01-August-19			Index Future	647.11	647.2520	647.1100	647.2520	0.00
31/05/2019	AL37 On 07-November-19			Index Future	660.10	660.2480	660.1010	660.2480	0.00
31/05/2019	AL37 On 06-February-20			Index Future	672.90	673.0550	672.9040	673.0550	0.00
31/05/2019	AL7T On 01-August-19			Index Future	748.92	748.7680	748.9200	748.7680	0.00
31/05/2019	AL7T On 07-November-19			Index Future	763.96	763.8020	763.9550	763.8020	0.00
31/05/2019	AL7T On 06-February-20			Index Future	778.77	778.6180	778.7720	778.6180	0.00
31/05/2019	ALBI On 01-August-19			Index Future	674.60	673.2010	674.6030	673.2010	973.00
31/05/2019	ALBI On 07-November-19			Index Future	688.15	686.7180	688.1470	686.7180	0.00
31/05/2019	ALBI On 06-February-20			Index Future	701.49	700.0380	701.4930	700.0380	0.00
31/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	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
31/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2019	ES33 On 01-August-19			Bond Future	10.94	78.2472	10.9414	78.2472	350.00
31/05/2019	ES33 On 07-November-19			Bond Future	11.06	76.0240	11.0594	76.0240	0.00
31/05/2019	ES33 On 06-February-20			Bond Future	11.17	77.4995	11.1658	77.4995	0.00
31/05/2019	ES42 On 01-August-19			Bond Future	11.21	79.8727	11.2148	79.8727	4,919.00
31/05/2019	ES42 On 07-November-19			Bond Future	11.33	77.2109	11.3306	77.2109	0.00
31/05/2019	ES42 On 06-February-20			Bond Future	11.43	78.7098	11.4311	78.7098	0.00
31/05/2019	GOVI On 01-August-19			GOVI	667.74	666.2340	667.7420	666.2340	442.00
31/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	290520	28	290520	28	0.00
31/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	290620	28	290620	28	0.00
31/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	290720	28	290720	28	0.00
31/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 07-November-19			GOVI	681.15	679.6110	681.1480	679.6110	0.00
31/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	82480	7	82480	7	0.00
31/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	82380	7	82380	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
31/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	82280	7	82280	7	0.00
31/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 06-February-20			GOVI	694.36	692.7940	694.3590	692.7940	0.00
31/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
31/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	87710	10	87710	10	0.00
31/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	87910	10	87910	10	0.00
31/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	87810	10	87810	10	0.00
31/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2019	IGOV On 01-August-19			Index Future	262.30	261.9610	262.2990	261.9610	815.00
31/05/2019	IGOV On 07-November-19			Index Future	267.63	267.2890	267.6340	267.2890	218.00
31/05/2019	IGOV On 06-February-20			Index Future	272.89	272.5360	272.8870	272.5360	0.00
31/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
31/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
31/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
31/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
31/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7600	102.7600	102.7600	0.00
31/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.67	98.6700	98.6700	98.6700	0.00
31/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.17	102.1700	102.1700	102.1700	0.00
31/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.06	99.0600	99.0600	99.0600	0.00
31/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.75	95.7600	95.7500	95.7600	0.00
31/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.83	94.8300	94.8300	94.8300	0.00
31/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.87	93.8600	93.8700	93.8600	0.00
31/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.88	93.8800	93.8800	93.8800	0.00
31/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.93	95.9500	95.9300	95.9500	51.00
31/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.94	95.9600	95.9400	95.9600	0.00
31/05/2019	IS05 On 21-June-22			Interest Rate Swap	96.98	97.0200	96.9800	97.0200	0.00
31/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.79	100.8400	100.7900	100.8400	0.00
31/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.92	101.9800	101.9200	101.9800	0.00
31/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.12	95.1900	95.1200	95.1900	0.00
31/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.10	101.1700	101.1000	101.1700	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
31/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.46	96.5300	96.4600	96.5300	0.00
31/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.43	92.4500	92.4300	92.4500	0.00
31/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.34	89.3600	89.3400	89.3600	0.00
31/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.03	88.0400	88.0300	88.0400	0.00
31/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.18	90.2100	90.1800	90.2100	0.00
31/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.01	94.0500	94.0100	94.0500	0.00
31/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.54	92.5800	92.5400	92.5800	0.00
31/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.63	94.6700	94.6300	94.6700	0.00
31/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.14	100.1700	100.1400	100.1700	0.00
31/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.50	100.5100	100.5000	100.5100	0.00
31/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.91	93.9000	93.9100	93.9000	0.00
31/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.19	101.1800	101.1900	101.1800	0.00
31/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.64	94.6300	94.6400	94.6300	0.00
31/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
31/05/2019	R023 On 01-August-19			Bond Future	7.60	103.8400	7.5977	103.8400	56,982.00
31/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4012	4	4012	4	0.00
31/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4070	4	4070	4	0.00
31/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4041	4	4041	4	0.00
31/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	3	0	3	0	0.00
31/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	3	0	3	0	0.00
31/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	4	0	4	0	0.00
31/05/2019	R023 On 07-November-19			Bond Future	7.61	101.9923	7.6057	101.9923	0.00
31/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1540	2	1540	2	0.00
31/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1561	2	1561	2	0.00
31/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1583	2	1583	2	0.00
31/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	456	0	456	0	0.00
31/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	462	0	462	0	0.00
31/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	469	0	469	0	0.00
31/05/2019	R023 On 06-February-20			Bond Future	7.59	103.9714	7.5882	103.9714	0.00
31/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	886	1	886	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
31/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	917	1	917	1	0.00
31/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	902	1	902	1	0.00
31/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1058	1	1058	1	0.00
31/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1046	1	1046	1	0.00
31/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1070	1	1070	1	0.00
31/05/2019	R035 On 01-August-19			Bond Future	9.68	97.1976	9.6773	97.1976	64,892.00
31/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4555	4	4555	4	0.00
31/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4495	4	4495	4	0.00
31/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4435	4	4435	4	0.00
31/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	437	1	437	1	0.00
31/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	449	1	449	1	0.00
31/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	426	1	426	1	0.00
31/05/2019	R035 On 07-November-19			Bond Future	9.75	94.6457	9.7491	94.6457	0.00
31/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	1969	2	1969	2	3,500.00
31/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3281	3	3281	3	0.00
31/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	530	1	530	1	3,500.00
31/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3324	3	3324	3	0.00
31/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3367	3	3367	3	0.00
31/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	4872	5	4872	5	0.00
31/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2354	3	2354	3	0.00
31/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2385	3	2385	3	0.00
31/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1521	2	1521	2	3,500.00
31/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3703	4	3703	4	0.00
31/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	7036	7	7036	7	0.00
31/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2323	2	2323	2	0.00
31/05/2019	R035 On 06-February-20			Bond Future	9.81	96.4824	9.8109	96.4824	0.00
31/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2795	3	2795	3	0.00
31/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2761	3	2761	3	0.00
31/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2727	3	2727	3	0.00
31/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4375	5	4375	5	0.00
31/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4292	4	4292	4	0.00
31/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4334	5	4334	5	0.00
31/05/2019	R186 On 01-August-19			Bond Future	8.51	112.0160	8.5127	112.0160	129,996.00
31/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5674	6	5674	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
31/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	618	1	618	1	6,000.00
31/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3304	3	3304	3	6,000.00
31/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5777	6	5777	6	0.00
31/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	794	1	794	1	0.00
31/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4138	4	4138	4	0.00
31/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5725	6	5725	6	0.00
31/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1784	2	1784	2	0.00
31/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8580	9	8580	9	0.00
31/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1264	1	1264	1	0.00
31/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1562	2	1562	2	0.00
31/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	711	1	711	1	3,100.00
31/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	55	0	55	0	0.00
31/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	58	0	58	0	0.00
31/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	157	0	157	0	0.00
31/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	4	0	4	0	6,000.00
31/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	1049	1	1049	1	3,100.00
31/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	263	0	263	0	0.00
31/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1853	2	1853	2	0.00
31/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	60	0	60	0	0.00
31/05/2019	R186 On 07-November-19			Bond Future	8.56	114.2652	8.5627	114.2652	0.00
31/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2427	2	2427	2	0.00
31/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3197	3	3197	3	0.00
31/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1045	1	1045	1	5,000.00
31/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3275	3	3275	3	0.00
31/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3236	3	3236	3	0.00
31/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1086	1	1086	1	0.00
31/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2922	3	2922	3	0.00
31/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1102	1	1102	1	0.00
31/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1499	2	1499	2	5,000.00
31/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1117	1	1117	1	0.00
31/05/2019	R186 On 06-February-20			Bond Future	8.60	111.1746	8.5968	111.1746	0.00
31/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2194	2	2194	2	0.00
31/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2253	2	2253	2	0.00
31/05/2019	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
31/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2423	2	2423	2	0.00
31/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2398	2	2398	2	0.00
31/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2448	2	2448	2	0.00
31/05/2019	R197 On 01-August-19			Bond Future	302.94	302.9391	302.9396	302.9391	2,507.00
31/05/2019	R197 On 07-November-19			Bond Future	309.10	309.1009	309.1008	309.1009	0.00
31/05/2019	R197 On 06-February-20			Bond Future	307.52	307.5241	307.5235	307.5241	0.00
31/05/2019	R202 On 01-August-19			Bond Future	235.26	235.2535	235.2571	235.2535	9,459.00
31/05/2019	R202 On 07-November-19			Bond Future	240.04	240.0384	240.0418	240.0384	0.00
31/05/2019	R202 On 06-February-20			Bond Future	240.69	240.6901	240.6929	240.6901	0.00
31/05/2019	R207 On 01-August-19			Bond Future	5.94	100.9651	5.9409	100.9651	4,891.00
31/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	603	1	603	1	0.00
31/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	607	1	607	1	0.00
31/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	612	1	612	1	0.00
31/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 07-November-19			Bond Future	3.52	102.9927	3.5159	102.9927	0.00
31/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
31/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	262	0	262	0	0.00
31/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	260	0	260	0	0.00
31/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	258	0	258	0	0.00
31/05/2019	R208 On 01-August-19			Bond Future	6.49	102.7529	6.4894	102.7529	10,880.00
31/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2556	3	2556	3	0.00
31/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2541	3	2541	3	0.00
31/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2526	3	2526	3	0.00
31/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
31/05/2019	R208 On 07-November-19			Bond Future	6.27	101.4114	6.2705	101.4114	0.00
31/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	812	1	812	1	0.00
31/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	800	1	800	1	0.00
31/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	789	1	789	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
31/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	70	0	70	0	0.00
31/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	72	0	72	0	0.00
31/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	69	0	69	0	0.00
31/05/2019	R208 On 06-February-20			Bond Future	5.90	103.3794	5.9036	103.3794	0.00
31/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	394	0	394	0	0.00
31/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	402	0	402	0	0.00
31/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	410	0	410	0	0.00
31/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	152	0	152	0	0.00
31/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	158	0	158	0	0.00
31/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	155	0	155	0	0.00
31/05/2019	R209 On 01-August-19			Bond Future	9.63	74.1514	9.6324	74.1514	87,736.00
31/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3663	4	3663	4	0.00
31/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3764	4	3764	4	0.00
31/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	553	1	553	1	7,560.00
31/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3713	4	3713	4	0.00
31/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2058	2	2058	2	7,560.00
31/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5282	5	5282	5	0.00
31/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	185	0	185	0	7,560.00
31/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	401	1	401	1	0.00
31/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2760	3	2760	3	0.00
31/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	981	1	981	1	0.00
31/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	411	1	411	1	0.00
31/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	391	1	391	1	0.00
31/05/2019	R209 On 07-November-19			Bond Future	9.69	72.4879	9.6939	72.4879	0.00
31/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2781	3	2781	3	0.00
31/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2854	3	2854	3	0.00
31/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2817	3	2817	3	0.00
31/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2078	2	2078	2	0.00
31/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2051	2	2051	2	0.00
31/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2105	2	2105	2	0.00
31/05/2019	R209 On 06-February-20			Bond Future	9.74	73.8948	9.7443	73.8948	0.00
31/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2309	2	2309	2	0.00
31/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2339	2	2339	2	0.00
31/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2280	2	2280	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
31/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3857	4	3857	4	0.00
31/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3820	4	3820	4	0.00
31/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3785	4	3785	4	0.00
31/05/2019	R210 On 01-August-19			Bond Future	190.28	190.2779	190.2803	190.2779	2,142.00
31/05/2019	R210 On 07-November-19			Bond Future	191.55	191.5494	191.5517	191.5494	0.00
31/05/2019	R210 On 06-February-20			Bond Future	195.31	195.3103	195.3121	195.3103	0.00
31/05/2019	R212 On 01-August-19			Bond Future	159.86	159.6577	159.8615	159.6577	6,690.00
31/05/2019	R212 On 07-November-19			Bond Future	163.11	162.9054	163.1130	162.9054	0.00
31/05/2019	R212 On 06-February-20			Bond Future	164.08	163.8642	164.0756	163.8642	0.00
31/05/2019	R213 On 01-August-19			Bond Future	9.30	86.8692	9.3031	86.8692	17,140.00
31/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4329	4	4329	4	0.00
31/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4432	4	4432	4	0.00
31/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4380	4	4380	4	0.00
31/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	257	0	257	0	0.00
31/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	244	0	244	0	0.00
31/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	250	0	250	0	0.00
31/05/2019	R213 On 07-November-19			Bond Future	9.37	85.0614	9.3682	85.0614	0.00
31/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3012	3	3012	3	0.00
31/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3088	3	3088	3	0.00
31/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3050	3	3050	3	0.00
31/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1731	2	1731	2	0.00
31/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1687	2	1687	2	0.00
31/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1709	2	1709	2	0.00
31/05/2019	R213 On 06-February-20			Bond Future	9.42	86.7120	9.4230	86.7120	0.00
31/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2321	2	2321	2	0.00
31/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2291	2	2291	2	0.00
31/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2262	2	2262	2	0.00
31/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3218	3	3218	3	0.00
31/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3249	3	3249	3	0.00
31/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3187	3	3187	3	0.00
31/05/2019	R214 On 01-August-19			Bond Future	9.84	72.7995	9.8428	72.7995	10,672.00
31/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3646	3	3646	3	0.00
31/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3697	4	3697	4	0.00
31/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3595	3	3595	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
31/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	491	1	491	1	0.00
31/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	479	1	479	1	0.00
31/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	467	1	467	1	0.00
31/05/2019	R214 On 07-November-19			Bond Future	9.91	70.9629	9.9078	70.9629	0.00
31/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	2910	3	2910	3	0.00
31/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	2873	3	2873	3	0.00
31/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	2948	3	2948	3	0.00
31/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2263	3	2263	3	0.00
31/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2234	3	2234	3	0.00
31/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2206	2	2206	2	0.00
31/05/2019	R214 On 06-February-20			Bond Future	9.96	72.3400	9.9637	72.3400	0.00
31/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2407	2	2407	2	0.00
31/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2468	2	2468	2	0.00
31/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2437	2	2437	2	0.00
31/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4076	4	4076	4	0.00
31/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4038	4	4038	4	0.00
31/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4114	4	4114	4	0.00
31/05/2019	R248 On 01-August-19			Bond Future	9.83	93.0225	9.8324	93.0225	102,097.00
31/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	4883	5	4883	5	0.00
31/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	4816	5	4816	5	0.00
31/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	4750	5	4750	5	0.00
31/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	522	1	522	1	0.00
31/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	535	1	535	1	0.00
31/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	508	1	508	1	0.00
31/05/2019	R248 On 07-November-19			Bond Future	9.90	90.4502	9.8967	90.4502	48.00
31/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3771	4	3771	4	0.00
31/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3723	4	3723	4	0.00
31/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3675	4	3675	4	0.00
31/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2679	3	2679	3	0.00
31/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2715	3	2715	3	0.00
31/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2643	3	2643	3	0.00
31/05/2019	R248 On 06-February-20			Bond Future	9.95	92.2055	9.9520	92.2055	0.00
31/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3004	3	3004	3	0.00
31/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3043	3	3043	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
31/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	2965	3	2965	3	0.00
31/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5046	5	5046	5	0.00
31/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5145	6	5145	6	0.00
31/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5095	5	5095	5	0.00