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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
27/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	2025 On 01-August-19			Bond Future	136.63	136.6101	136.6300	136.6101	1,622.00
27/05/2019	2025 On 07-November-19			Bond Future	139.44	139.4164	139.4364	139.4164	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
27/05/2019	2025 On 06-February-20			Bond Future	140.72	140.6997	140.7199	140.6997	0.00
27/05/2019	2029 On 01-August-19			Bond Future	103.42	103.4020	103.4174	103.4020	4,132.00
27/05/2019	2029 On 07-November-19			Bond Future	104.45	104.4349	104.4504	104.4349	0.00
27/05/2019	2029 On 06-February-20			Bond Future	106.51	106.4973	106.5130	106.4973	0.00
27/05/2019	2030 On 01-August-19			Bond Future	9.08	93.2251	9.0831	93.2251	49,421.00
27/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	102	0	102	0	2,025.00
27/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1876	2	1876	2	5,400.00
27/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	4050	4	4050	4	0.00
27/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3998	4	3998	4	0.00
27/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5223	6	5223	6	0.00
27/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5277	6	5277	6	0.00
27/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	396	0	396	0	5,400.00
27/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1617	2	1617	2	2,025.00
27/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	5168	5	5168	5	0.00
27/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	2074	2	2074	2	0.00
27/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	566	1	566	1	0.00
27/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	897	1	897	1	0.00
27/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	161	0	161	0	0.00
27/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2582	2	2582	2	0.00
27/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	170	0	170	0	0.00
27/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	310	0	310	0	4,800.00
27/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3067	3	3067	3	0.00
27/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1193	1	1193	1	0.00
27/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	166	0	166	0	0.00
27/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1013	1	1013	1	0.00
27/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	4914	5	4914	5	0.00
27/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	302	0	302	0	5,400.00
27/05/2019	2030 On 07-November-19			Bond Future	9.14	95.1163	9.1374	95.1163	0.00
27/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	854	1	854	1	5,500.00
27/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2145	2	2145	2	5,500.00
27/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3528	4	3528	4	0.00
27/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3568	4	3568	4	0.00
27/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4747	5	4747	5	0.00
27/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3487	4	3487	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
27/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2209	2	2209	2	0.00
27/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4475	5	4475	5	0.00
27/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	798	1	798	1	0.00
27/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1059	1	1059	1	0.00
27/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1447	1	1447	1	0.00
27/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2318	2	2318	2	0.00
27/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4422	4	4422	4	0.00
27/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1427	1	1427	1	0.00
27/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4282	4	4282	4	0.00
27/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2379	2	2379	2	0.00
27/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1407	1	1407	1	0.00
27/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	976	1	976	1	5,500.00
27/05/2019	2030 On 06-February-20			Bond Future	9.18	92.9635	9.1813	92.9635	0.00
27/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2688	3	2688	3	0.00
27/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2720	3	2720	3	0.00
27/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2752	3	2752	3	0.00
27/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	2883	3	2883	3	0.00
27/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	2941	3	2941	3	0.00
27/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	2912	3	2912	3	0.00
27/05/2019	2032 On 01-August-19			Bond Future	9.35	95.1713	9.3476	95.1713	41,446.00
27/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5319	6	5319	6	0.00
27/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5262	6	5262	6	0.00
27/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5204	6	5204	6	0.00
27/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	261	0	261	0	0.00
27/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	249	0	249	0	0.00
27/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	255	0	255	0	0.00
27/05/2019	2032 On 07-November-19			Bond Future	9.41	92.9400	9.4087	92.9400	0.00
27/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3787	4	3787	4	0.00
27/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3744	4	3744	4	0.00
27/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3702	4	3702	4	0.00
27/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1726	2	1726	2	0.00
27/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1749	2	1749	2	0.00
27/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1703	2	1703	2	0.00
27/05/2019	2032 On 06-February-20			Bond Future	9.46	94.7545	9.4583	94.7545	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
27/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2981	3	2981	3	0.00
27/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	3015	3	3015	3	0.00
27/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2947	3	2947	3	0.00
27/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3474	3	3474	3	0.00
27/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3441	3	3441	3	0.00
27/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3407	3	3407	3	0.00
27/05/2019	2033 On 01-August-19			Bond Future	105.12	105.3537	105.1217	105.3537	6,090.00
27/05/2019	2033 On 07-November-19			Bond Future	106.11	106.3518	106.1149	106.3518	0.00
27/05/2019	2033 On 06-February-20			Bond Future	108.21	108.4521	108.2103	108.4521	0.00
27/05/2019	2037 On 01-August-19			Bond Future	9.72	90.4607	9.7225	90.4607	41,608.00
27/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4709	5	4709	5	0.00
27/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4829	5	4829	5	0.00
27/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4769	5	4769	5	0.00
27/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	494	0	494	0	0.00
27/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	483	0	483	0	0.00
27/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	506	0	506	0	0.00
27/05/2019	2037 On 07-November-19			Bond Future	9.79	92.2959	9.7853	92.2959	0.00
27/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3638	4	3638	4	0.00
27/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3727	4	3727	4	0.00
27/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3683	4	3683	4	0.00
27/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2373	2	2373	2	0.00
27/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2343	2	2343	2	0.00
27/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2403	2	2403	2	0.00
27/05/2019	2037 On 06-February-20			Bond Future	9.84	89.8375	9.8389	89.8375	0.00
27/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3115	3	3115	3	0.00
27/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3079	3	3079	3	0.00
27/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3044	3	3044	3	0.00
27/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4359	4	4359	4	0.00
27/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4400	4	4400	4	0.00
27/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4318	4	4318	4	0.00
27/05/2019	2038 On 01-August-19			Bond Future	121.96	121.9433	121.9627	121.9433	11,598.00
27/05/2019	2038 On 07-November-19			Bond Future	124.47	124.4484	124.4679	124.4484	0.00
27/05/2019	2038 On 06-February-20			Bond Future	125.27	125.2525	125.2720	125.2525	0.00
27/05/2019	2040 On 01-August-19			Bond Future	9.83	93.4886	9.8277	93.4886	28,737.00

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27/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4843	5	4843	5	0.00
27/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4906	5	4906	5	0.00
27/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4969	5	4969	5	0.00
27/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	589	1	589	1	0.00
27/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	616	1	616	1	0.00
27/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	602	1	602	1	0.00
27/05/2019	2040 On 07-November-19			Bond Future	9.89	95.3853	9.8913	95.3853	0.00
27/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3736	4	3736	4	0.00
27/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2745	3	2745	3	1,260.00
27/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1105	1	1105	1	1,260.00
27/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3783	4	3783	4	0.00
27/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3829	4	3829	4	0.00
27/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2551	2	2551	2	0.00
27/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2618	2	2618	2	0.00
27/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3492	3	3492	3	0.00
27/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6125	6	6125	6	0.00
27/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2584	2	2584	2	0.00
27/05/2019	2040 On 06-February-20			Bond Future	9.95	92.7366	9.9458	92.7366	0.00
27/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3117	3	3117	3	0.00
27/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3193	4	3193	4	0.00
27/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3155	3	3155	3	0.00
27/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4753	4	4753	4	0.00
27/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4708	4	4708	4	0.00
27/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4798	4	4798	4	0.00
27/05/2019	2044 On 01-August-19			Bond Future	9.85	90.7141	9.8455	90.7141	42,208.00
27/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5010	6	5010	6	0.00
27/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5914	6	5914	6	0.00
27/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	545	1	545	1	228.00
27/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5073	6	5073	6	0.00
27/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2061	2	2061	2	100.00
27/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4946	6	4946	6	0.00
27/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	486	1	486	1	100.00
27/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1564	2	1564	2	228.00
27/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4262	5	4262	5	0.00

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27/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	804	1	804	1	228.00
27/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	630	1	630	1	0.00
27/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4732	4	4732	4	0.00
27/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	448	0	448	0	100.00
27/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4519	4	4519	4	0.00
27/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2459	2	2459	2	0.00
27/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	602	1	602	1	0.00
27/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1939	2	1939	2	0.00
27/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	616	1	616	1	0.00
27/05/2019	2044 On 07-November-19			Bond Future	9.91	92.5544	9.9062	92.5544	0.00
27/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3887	4	3887	4	0.00
27/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6317	7	6317	7	0.00
27/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3934	4	3934	4	0.00
27/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	837	1	837	1	328.00
27/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2508	3	2508	3	328.00
27/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3840	4	3840	4	0.00
27/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2657	2	2657	2	0.00
27/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7144	7	7144	7	0.00
27/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3910	4	3910	4	0.00
27/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2589	2	2589	2	0.00
27/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2623	2	2623	2	0.00
27/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1444	1	1444	1	328.00
27/05/2019	2044 On 06-February-20			Bond Future	9.96	89.9759	9.9583	89.9759	0.00
27/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3257	4	3257	4	0.00
27/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1146	1	1146	1	328.00
27/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3141	3	3141	3	328.00
27/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3218	4	3218	4	0.00
27/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8159	9	8159	9	0.00
27/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3296	4	3296	4	0.00
27/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4877	5	4877	5	0.00
27/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4784	4	4784	4	0.00
27/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1800	2	1800	2	328.00
27/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4830	5	4830	5	0.00
27/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4969	5	4969	5	0.00

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27/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8802	8	8802	8	0.00
27/05/2019	2046 On 01-August-19			Bond Future	116.04	116.1267	116.0367	116.1267	12,658.00
27/05/2019	2046 On 07-November-19			Bond Future	116.71	116.7975	116.7054	116.7975	0.00
27/05/2019	2046 On 06-February-20			Bond Future	119.01	119.1043	119.0100	119.1043	0.00
27/05/2019	2050 On 01-August-19			Bond Future	119.09	118.9512	119.0933	118.9512	10,989.00
27/05/2019	2050 On 07-November-19			Bond Future	121.54	121.3949	121.5394	121.3949	0.00
27/05/2019	2050 On 06-February-20			Bond Future	122.10	121.9554	122.1029	121.9554	0.00
27/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	AL37 On 01-August-19			Index Future	648.91	649.8930	648.9120	649.8930	0.00
27/05/2019	AL37 On 07-November-19			Index Future	662.07	663.0730	662.0670	663.0730	0.00
27/05/2019	AL37 On 06-February-20			Index Future	674.98	676.0120	674.9830	676.0120	0.00
27/05/2019	AL7T On 01-August-19			Index Future	752.63	754.7020	752.6340	754.7020	0.00
27/05/2019	AL7T On 07-November-19			Index Future	767.89	770.0070	767.8910	770.0070	0.00
27/05/2019	AL7T On 06-February-20			Index Future	782.87	785.0330	782.8710	785.0330	0.00
27/05/2019	ALBI On 01-August-19			Index Future	677.39	680.2830	677.3940	680.2830	973.00
27/05/2019	ALBI On 07-November-19			Index Future	691.13	694.0790	691.1260	694.0790	0.00
27/05/2019	ALBI On 06-February-20			Index Future	704.61	707.6230	704.6090	707.6230	0.00
27/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	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
27/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2019	ES33 On 01-August-19			Bond Future	10.89	79.1686	10.8862	79.1686	350.00
27/05/2019	ES33 On 07-November-19			Bond Future	11.00	76.9794	10.9993	76.9794	0.00
27/05/2019	ES33 On 06-February-20			Bond Future	11.10	78.4824	11.1019	78.4824	0.00
27/05/2019	ES42 On 01-August-19			Bond Future	11.17	80.9239	11.1750	80.9239	4,919.00
27/05/2019	ES42 On 07-November-19			Bond Future	11.29	78.2993	11.2868	78.2993	0.00
27/05/2019	ES42 On 06-February-20			Bond Future	11.38	79.8284	11.3843	79.8284	0.00
27/05/2019	GOVI On 01-August-19			GOVI	670.57	673.5770	670.5700	673.5770	441.00
27/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	318800	35	318800	35	0.00
27/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	318900	35	318900	35	0.00
27/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	319000	35	319000	35	0.00
27/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 07-November-19			GOVI	684.16	687.2370	684.1640	687.2370	0.00
27/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	112640	14	112640	14	0.00
27/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	112540	14	112540	14	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
27/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	112440	14	112440	14	0.00
27/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 06-February-20			GOVI	697.51	700.6480	697.5100	700.6480	0.00
27/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	56200	2	56200	2	0.00
27/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	56400	3	56400	3	0.00
27/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	56300	2	56300	2	0.00
27/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2019	IGOV On 01-August-19			Index Future	263.16	263.0180	263.1550	263.0180	815.00
27/05/2019	IGOV On 07-November-19			Index Future	268.56	268.4210	268.5580	268.4210	218.00
27/05/2019	IGOV On 06-February-20			Index Future	273.86	273.7210	273.8600	273.7210	0.00
27/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
27/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
27/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
27/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8600	101.8700	101.8600	0.00
27/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7600	102.7600	102.7600	0.00
27/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.67	98.6700	98.6700	98.6700	0.00
27/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.16	102.1600	102.1600	102.1600	0.00
27/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.03	99.0400	99.0300	99.0400	0.00
27/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.71	95.7200	95.7100	95.7200	0.00
27/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.77	94.7800	94.7700	94.7800	0.00
27/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.78	93.8100	93.7800	93.8100	0.00
27/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.78	93.7900	93.7800	93.7900	0.00
27/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.83	95.8300	95.8300	95.8300	51.00
27/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.83	95.8100	95.8300	95.8100	0.00
27/05/2019	IS05 On 21-June-22			Interest Rate Swap	96.88	96.8500	96.8800	96.8500	0.00
27/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.69	100.6500	100.6900	100.6500	0.00
27/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.82	101.7900	101.8200	101.7900	0.00
27/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.03	94.9900	95.0300	94.9900	0.00
27/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.00	100.9600	101.0000	100.9600	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
27/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.35	96.3100	96.3500	96.3100	0.00
27/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.32	92.1900	92.3200	92.1900	0.00
27/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.22	89.0900	89.2200	89.0900	0.00
27/05/2019	IS10 On 15-June-26			Interest Rate Swap	87.89	87.7500	87.8900	87.7500	0.00
27/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.03	89.9000	90.0300	89.9000	0.00
27/05/2019	IS10 On 21-December-26			Interest Rate Swap	93.85	93.7100	93.8500	93.7100	0.00
27/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.36	92.2200	92.3600	92.2200	0.00
27/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.44	94.3000	94.4400	94.3000	0.00
27/05/2019	IS10 On 20-September-27			Interest Rate Swap	99.93	99.8000	99.9300	99.8000	0.00
27/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.26	100.1500	100.2600	100.1500	0.00
27/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.65	93.5400	93.6500	93.5400	0.00
27/05/2019	IS10 On 20-June-28			Interest Rate Swap	100.92	100.8200	100.9200	100.8200	0.00
27/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.36	94.2600	94.3600	94.2600	0.00
27/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/05/2019	R023 On 01-August-19			Bond Future	7.51	104.2379	7.5064	104.2379	57,021.00
27/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4293	4	4293	4	0.00
27/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4352	4	4352	4	0.00
27/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4323	4	4323	4	0.00
27/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	3	0	3	0	0.00
27/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	2	0	2	0	0.00
27/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	3	0	3	0	0.00
27/05/2019	R023 On 07-November-19			Bond Future	7.50	102.4188	7.4987	102.4188	0.00
27/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1761	2	1761	2	0.00
27/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1784	2	1784	2	0.00
27/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1807	2	1807	2	0.00
27/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	371	0	371	0	0.00
27/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	376	0	376	0	0.00
27/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	382	0	382	0	0.00
27/05/2019	R023 On 06-February-20			Bond Future	7.47	104.4180	7.4668	104.4180	0.00
27/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	1051	1	1051	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
27/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1084	1	1084	1	0.00
27/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	1068	1	1068	1	0.00
27/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	898	1	898	1	0.00
27/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	887	1	887	1	0.00
27/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	908	1	908	1	0.00
27/05/2019	R035 On 01-August-19			Bond Future	9.62	98.3419	9.6245	98.3419	64,892.00
27/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4946	5	4946	5	0.00
27/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4886	5	4886	5	0.00
27/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4825	5	4825	5	0.00
27/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	427	0	427	0	0.00
27/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	438	0	438	0	0.00
27/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	417	0	417	0	0.00
27/05/2019	R035 On 07-November-19			Bond Future	9.69	95.8323	9.6919	95.8323	0.00
27/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2241	3	2241	3	3,500.00
27/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3617	4	3617	4	0.00
27/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	666	1	666	1	3,500.00
27/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3661	4	3661	4	0.00
27/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3705	4	3705	4	0.00
27/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5250	6	5250	6	0.00
27/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2262	2	2262	2	0.00
27/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2292	2	2292	2	0.00
27/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1471	1	1471	1	3,500.00
27/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3546	3	3546	3	0.00
27/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6743	6	6743	6	0.00
27/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2233	2	2233	2	0.00
27/05/2019	R035 On 06-February-20			Bond Future	9.75	97.7031	9.7503	97.7031	0.00
27/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3094	3	3094	3	0.00
27/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3058	3	3058	3	0.00
27/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3022	3	3022	3	0.00
27/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4222	4	4222	4	0.00
27/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4143	4	4143	4	0.00
27/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4182	4	4182	4	0.00
27/05/2019	R186 On 01-August-19			Bond Future	8.43	112.7518	8.4323	112.7518	129,074.00
27/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	6130	6	6130	6	0.00

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27/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3725	4	3725	4	6,000.00
27/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	827	1	827	1	6,000.00
27/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	1033	1	1033	1	0.00
27/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6233	6	6233	6	0.00
27/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	6181	6	6181	6	0.00
27/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4578	5	4578	5	0.00
27/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2132	2	2132	2	0.00
27/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	9044	9	9044	9	0.00
27/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1565	2	1565	2	0.00
27/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1336	1	1336	1	0.00
27/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	595	1	595	1	3,100.00
27/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	47	0	47	0	0.00
27/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	132	0	132	0	0.00
27/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	49	0	49	0	0.00
27/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	4	0	4	0	6,000.00
27/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	885	1	885	1	3,100.00
27/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	219	0	219	0	0.00
27/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1597	1	1597	1	0.00
27/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	51	0	51	0	0.00
27/05/2019	R186 On 07-November-19			Bond Future	8.47	115.0387	8.4739	115.0387	0.00
27/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2748	3	2748	3	0.00
27/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3560	4	3560	4	0.00
27/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1251	1	1251	1	5,000.00
27/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3641	4	3641	4	0.00
27/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3601	4	3601	4	0.00
27/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	956	1	956	1	0.00
27/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2631	2	2631	2	0.00
27/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	969	1	969	1	0.00
27/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1322	1	1322	1	5,000.00
27/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	983	1	983	1	0.00
27/05/2019	R186 On 06-February-20			Bond Future	8.50	111.9761	8.5012	111.9761	0.00
27/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2475	3	2475	3	0.00
27/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2538	3	2538	3	0.00
27/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2506	3	2506	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
27/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2186	2	2186	2	0.00
27/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2164	2	2164	2	0.00
27/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2209	2	2209	2	0.00
27/05/2019	R197 On 01-August-19			Bond Future	303.68	303.1426	303.6754	303.1426	2,507.00
27/05/2019	R197 On 07-November-19			Bond Future	309.91	309.3694	309.9124	309.3694	0.00
27/05/2019	R197 On 06-February-20			Bond Future	308.39	307.8329	308.3861	307.8329	0.00
27/05/2019	R202 On 01-August-19			Bond Future	237.48	237.4476	237.4836	237.4476	9,390.00
27/05/2019	R202 On 07-November-19			Bond Future	242.36	242.3251	242.3610	242.3251	0.00
27/05/2019	R202 On 06-February-20			Bond Future	243.09	243.0491	243.0855	243.0491	0.00
27/05/2019	R207 On 01-August-19			Bond Future	5.87	101.0559	5.8686	101.0559	4,891.00
27/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	634	1	634	1	0.00
27/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	639	1	639	1	0.00
27/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	643	1	643	1	0.00
27/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 07-November-19			Bond Future	3.22	103.1057	3.2228	103.1057	0.00
27/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
27/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	209	0	209	0	0.00
27/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	208	0	208	0	0.00
27/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	206	0	206	0	0.00
27/05/2019	R208 On 01-August-19			Bond Future	6.50	102.7640	6.5046	102.7640	10,880.00
27/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2533	3	2533	3	0.00
27/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2518	3	2518	3	0.00
27/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2503	3	2503	3	0.00
27/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
27/05/2019	R208 On 07-November-19			Bond Future	6.27	101.4433	6.2733	101.4433	0.00
27/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	810	1	810	1	0.00
27/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	798	1	798	1	0.00
27/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	787	1	787	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
27/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	72	0	72	0	0.00
27/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	73	0	73	0	0.00
27/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	70	0	70	0	0.00
27/05/2019	R208 On 06-February-20			Bond Future	5.90	103.4236	5.8962	103.4236	0.00
27/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	401	0	401	0	0.00
27/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	409	0	409	0	0.00
27/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	417	0	417	0	0.00
27/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	151	0	151	0	0.00
27/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	157	0	157	0	0.00
27/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	154	0	154	0	0.00
27/05/2019	R209 On 01-August-19			Bond Future	9.57	75.1987	9.5743	75.1987	87,881.00
27/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4067	4	4067	4	0.00
27/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4169	5	4169	5	0.00
27/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	773	1	773	1	7,560.00
27/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4118	5	4118	5	0.00
27/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2414	3	2414	3	7,560.00
27/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5687	6	5687	6	0.00
27/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	211	0	211	0	7,560.00
27/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	427	0	427	0	0.00
27/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2601	2	2601	2	0.00
27/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	959	1	959	1	0.00
27/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	437	0	437	0	0.00
27/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	417	0	417	0	0.00
27/05/2019	R209 On 07-November-19			Bond Future	9.63	73.5712	9.6317	73.5712	0.00
27/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3073	3	3073	3	0.00
27/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3149	3	3149	3	0.00
27/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3111	3	3111	3	0.00
27/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1970	2	1970	2	0.00
27/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1945	2	1945	2	0.00
27/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1996	2	1996	2	0.00
27/05/2019	R209 On 06-February-20			Bond Future	9.68	75.0075	9.6788	75.0075	0.00
27/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2573	3	2573	3	0.00
27/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2604	3	2604	3	0.00
27/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2543	3	2543	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
27/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3702	3	3702	3	0.00
27/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3667	3	3667	3	0.00
27/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3632	3	3632	3	0.00
27/05/2019	R210 On 01-August-19			Bond Future	191.12	191.3871	191.1180	191.3871	2,142.00
27/05/2019	R210 On 07-November-19			Bond Future	192.44	192.7196	192.4443	192.7196	0.00
27/05/2019	R210 On 06-February-20			Bond Future	196.24	196.5255	196.2445	196.5255	0.00
27/05/2019	R212 On 01-August-19			Bond Future	159.84	159.8138	159.8352	159.8138	6,690.00
27/05/2019	R212 On 07-November-19			Bond Future	163.12	163.0969	163.1183	163.0969	0.00
27/05/2019	R212 On 06-February-20			Bond Future	164.10	164.0782	164.0997	164.0782	0.00
27/05/2019	R213 On 01-August-19			Bond Future	9.22	87.7490	9.2190	87.7490	17,140.00
27/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4821	5	4821	5	0.00
27/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4926	5	4926	5	0.00
27/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4874	5	4874	5	0.00
27/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	224	0	224	0	0.00
27/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	213	0	213	0	0.00
27/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	218	0	218	0	0.00
27/05/2019	R213 On 07-November-19			Bond Future	9.28	85.9762	9.2782	85.9762	0.00
27/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3403	4	3403	4	0.00
27/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3484	4	3484	4	0.00
27/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3443	4	3443	4	0.00
27/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1569	1	1569	1	0.00
27/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1530	1	1530	1	0.00
27/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1549	1	1549	1	0.00
27/05/2019	R213 On 06-February-20			Bond Future	9.33	87.6545	9.3280	87.6545	0.00
27/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2654	3	2654	3	0.00
27/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2622	3	2622	3	0.00
27/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2590	3	2590	3	0.00
27/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	2975	3	2975	3	0.00
27/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3005	3	3005	3	0.00
27/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	2946	3	2946	3	0.00
27/05/2019	R214 On 01-August-19			Bond Future	9.80	73.8850	9.8002	73.8850	10,672.00
27/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3989	4	3989	4	0.00
27/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4040	4	4040	4	0.00
27/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3938	4	3938	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
27/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	545	0	545	0	0.00
27/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	533	0	533	0	0.00
27/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	522	0	522	0	0.00
27/05/2019	R214 On 07-November-19			Bond Future	9.86	72.0847	9.8617	72.0847	0.00
27/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3233	4	3233	4	0.00
27/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3194	4	3194	4	0.00
27/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3272	4	3272	4	0.00
27/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2275	2	2275	2	0.00
27/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2248	2	2248	2	0.00
27/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2222	2	2222	2	0.00
27/05/2019	R214 On 06-February-20			Bond Future	9.92	73.4919	9.9150	73.4919	0.00
27/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2636	3	2636	3	0.00
27/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2699	3	2699	3	0.00
27/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2668	3	2668	3	0.00
27/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3984	4	3984	4	0.00
27/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3947	4	3947	4	0.00
27/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4021	4	4021	4	0.00
27/05/2019	R248 On 01-August-19			Bond Future	9.79	94.4623	9.7949	94.4623	105,195.00
27/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5286	6	5286	6	0.00
27/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5220	6	5220	6	0.00
27/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5155	6	5155	6	0.00
27/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	599	1	599	1	0.00
27/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	613	1	613	1	0.00
27/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	586	1	586	1	0.00
27/05/2019	R248 On 07-November-19			Bond Future	9.86	91.9374	9.8558	91.9374	48.00
27/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4171	5	4171	5	0.00
27/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4120	5	4120	5	0.00
27/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4070	5	4070	5	0.00
27/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2724	2	2724	2	0.00
27/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2758	3	2758	3	0.00
27/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2691	2	2691	2	0.00
27/05/2019	R248 On 06-February-20			Bond Future	9.91	93.7322	9.9086	93.7322	0.00
27/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3288	4	3288	4	0.00
27/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3329	4	3329	4	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
27/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3248	4	3248	4	0.00
27/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4963	5	4963	5	0.00
27/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5059	5	5059	5	0.00
27/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5011	5	5011	5	0.00