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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
28/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	2025 On 01-August-19			Bond Future	136.49	136.6300	136.4933	136.6300	1,622.00
28/05/2019	2025 On 07-November-19			Bond Future	139.27	139.4364	139.2709	139.4364	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
28/05/2019	2025 On 06-February-20			Bond Future	140.54	140.7199	140.5364	140.7199	0.00
28/05/2019	2029 On 01-August-19			Bond Future	102.97	103.4174	102.9704	103.4174	4,132.00
28/05/2019	2029 On 07-November-19			Bond Future	103.97	104.4504	103.9747	104.4504	0.00
28/05/2019	2029 On 06-February-20			Bond Future	106.02	106.5130	106.0168	106.5130	0.00
28/05/2019	2030 On 01-August-19			Bond Future	9.11	92.9025	9.1144	92.9025	49,421.00
28/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	85	0	85	0	2,025.00
28/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1748	2	1748	2	5,400.00
28/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3875	4	3875	4	0.00
28/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3824	4	3824	4	0.00
28/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5038	5	5038	5	0.00
28/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5092	5	5092	5	0.00
28/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	348	0	348	0	5,400.00
28/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1498	2	1498	2	2,025.00
28/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4984	5	4984	5	0.00
28/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	504	1	504	1	0.00
28/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1939	2	1939	2	0.00
28/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	174	0	174	0	0.00
28/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	961	1	961	1	0.00
28/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2718	3	2718	3	0.00
28/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	184	0	184	0	0.00
28/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	335	0	335	0	4,800.00
28/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3218	3	3218	3	0.00
28/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1273	1	1273	1	0.00
28/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	179	0	179	0	0.00
28/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	326	0	326	0	5,400.00
28/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1083	1	1083	1	0.00
28/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5096	5	5096	5	0.00
28/05/2019	2030 On 07-November-19			Bond Future	9.17	94.7869	9.1729	94.7869	0.00
28/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	791	1	791	1	5,500.00
28/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2031	2	2031	2	5,500.00
28/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3379	4	3379	4	0.00
28/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3419	4	3419	4	0.00
28/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4578	5	4578	5	0.00
28/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3339	3	3339	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
28/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2093	2	2093	2	0.00
28/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4310	4	4310	4	0.00
28/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	737	1	737	1	0.00
28/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1114	1	1114	1	0.00
28/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1519	1	1519	1	0.00
28/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2422	2	2422	2	0.00
28/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4582	4	4582	4	0.00
28/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1498	1	1498	1	0.00
28/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4439	4	4439	4	0.00
28/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2485	2	2485	2	0.00
28/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1478	1	1478	1	0.00
28/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1027	1	1027	1	5,500.00
28/05/2019	2030 On 06-February-20			Bond Future	9.22	92.6275	9.2198	92.6275	0.00
28/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2566	3	2566	3	0.00
28/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2598	3	2598	3	0.00
28/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2629	3	2629	3	0.00
28/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	2994	3	2994	3	0.00
28/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3054	3	3054	3	0.00
28/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3024	3	3024	3	0.00
28/05/2019	2032 On 01-August-19			Bond Future	9.38	94.8204	9.3787	94.8204	41,446.00
28/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5123	5	5123	5	0.00
28/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5066	5	5066	5	0.00
28/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5009	5	5009	5	0.00
28/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	281	0	281	0	0.00
28/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	267	0	267	0	0.00
28/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	274	0	274	0	0.00
28/05/2019	2032 On 07-November-19			Bond Future	9.44	92.5817	9.4437	92.5817	0.00
28/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3629	4	3629	4	0.00
28/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3588	4	3588	4	0.00
28/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3546	4	3546	4	0.00
28/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1807	2	1807	2	0.00
28/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1831	2	1831	2	0.00
28/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1782	2	1782	2	0.00
28/05/2019	2032 On 06-February-20			Bond Future	9.50	94.3891	9.4960	94.3891	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
28/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2852	3	2852	3	0.00
28/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2885	3	2885	3	0.00
28/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2819	3	2819	3	0.00
28/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3598	3	3598	3	0.00
28/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3563	3	3563	3	0.00
28/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3529	3	3529	3	0.00
28/05/2019	2033 On 01-August-19			Bond Future	105.13	105.1217	105.1292	105.1217	6,090.00
28/05/2019	2033 On 07-November-19			Bond Future	106.10	106.1149	106.1025	106.1149	0.00
28/05/2019	2033 On 06-February-20			Bond Future	108.19	108.2103	108.1865	108.2103	0.00
28/05/2019	2037 On 01-August-19			Bond Future	9.76	89.9531	9.7585	89.9531	41,608.00
28/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4476	5	4476	5	0.00
28/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4593	5	4593	5	0.00
28/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4534	5	4534	5	0.00
28/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	536	0	536	0	0.00
28/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	523	0	523	0	0.00
28/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	548	1	548	1	0.00
28/05/2019	2037 On 07-November-19			Bond Future	9.82	91.7777	9.8248	91.7777	0.00
28/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3458	4	3458	4	0.00
28/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3544	4	3544	4	0.00
28/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3501	4	3501	4	0.00
28/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2490	2	2490	2	0.00
28/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2459	2	2459	2	0.00
28/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2521	2	2521	2	0.00
28/05/2019	2037 On 06-February-20			Bond Future	9.88	89.3091	9.8810	89.3091	0.00
28/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	2962	3	2962	3	0.00
28/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	2928	3	2928	3	0.00
28/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	2893	3	2893	3	0.00
28/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4522	4	4522	4	0.00
28/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4564	4	4564	4	0.00
28/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4480	4	4480	4	0.00
28/05/2019	2038 On 01-August-19			Bond Future	121.70	121.9627	121.7009	121.9627	11,598.00
28/05/2019	2038 On 07-November-19			Bond Future	124.18	124.4679	124.1776	124.4679	0.00
28/05/2019	2038 On 06-February-20			Bond Future	124.96	125.2720	124.9630	125.2720	0.00
28/05/2019	2040 On 01-August-19			Bond Future	9.87	92.9012	9.8688	92.9012	28,742.00

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28/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4564	5	4564	5	0.00
28/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4626	5	4626	5	0.00
28/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	4687	5	4687	5	0.00
28/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	645	1	645	1	0.00
28/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	675	1	675	1	0.00
28/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	660	1	660	1	0.00
28/05/2019	2040 On 07-November-19			Bond Future	9.94	94.7857	9.9359	94.7857	0.00
28/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3522	4	3522	4	0.00
28/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	2565	3	2565	3	1,260.00
28/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1006	1	1006	1	1,260.00
28/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3567	4	3567	4	0.00
28/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3613	4	3613	4	0.00
28/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2697	3	2697	3	0.00
28/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2766	3	2766	3	0.00
28/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3676	3	3676	3	0.00
28/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	6389	6	6389	6	0.00
28/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2732	3	2732	3	0.00
28/05/2019	2040 On 06-February-20			Bond Future	9.99	92.1252	9.9931	92.1252	0.00
28/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	2941	3	2941	3	0.00
28/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3014	3	3014	3	0.00
28/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	2978	3	2978	3	0.00
28/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4955	5	4955	5	0.00
28/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4909	5	4909	5	0.00
28/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5001	5	5001	5	0.00
28/05/2019	2044 On 01-August-19			Bond Future	9.89	90.0706	9.8865	90.0706	42,208.00
28/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	4724	5	4724	5	0.00
28/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5613	6	5613	6	0.00
28/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	467	1	467	1	228.00
28/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	4786	5	4786	5	0.00
28/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	1871	2	1871	2	100.00
28/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	4662	5	4662	5	0.00
28/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	414	0	414	0	100.00
28/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1403	2	1403	2	228.00
28/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	3992	4	3992	4	0.00

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28/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	879	1	879	1	228.00
28/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	690	1	690	1	0.00
28/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5005	5	5005	5	0.00
28/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	492	0	492	0	100.00
28/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4785	5	4785	5	0.00
28/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2643	2	2643	2	0.00
28/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	660	1	660	1	0.00
28/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2093	2	2093	2	0.00
28/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	674	1	674	1	0.00
28/05/2019	2044 On 07-November-19			Bond Future	9.95	91.8977	9.9507	91.8977	0.00
28/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3667	4	3667	4	0.00
28/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6040	6	6040	6	0.00
28/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3713	4	3713	4	0.00
28/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	756	1	756	1	328.00
28/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2338	3	2338	3	328.00
28/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3621	4	3621	4	0.00
28/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2807	3	2807	3	0.00
28/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7431	7	7431	7	0.00
28/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4108	4	4108	4	0.00
28/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2736	3	2736	3	0.00
28/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2771	3	2771	3	0.00
28/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1536	1	1536	1	328.00
28/05/2019	2044 On 06-February-20			Bond Future	10.01	89.3061	10.0053	89.3061	0.00
28/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1055	1	1055	1	328.00
28/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3075	3	3075	3	0.00
28/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	2963	3	2963	3	328.00
28/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3038	3	3038	3	0.00
28/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	7867	8	7867	8	0.00
28/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3113	3	3113	3	0.00
28/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5082	5	5082	5	0.00
28/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4987	5	4987	5	0.00
28/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1893	2	1893	2	328.00
28/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5034	5	5034	5	0.00
28/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5177	5	5177	5	0.00

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28/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9097	9	9097	9	0.00
28/05/2019	2046 On 01-August-19			Bond Future	115.51	116.0367	115.5069	116.0367	12,658.00
28/05/2019	2046 On 07-November-19			Bond Future	116.14	116.7054	116.1432	116.7054	0.00
28/05/2019	2046 On 06-February-20			Bond Future	118.42	119.0100	118.4242	119.0100	0.00
28/05/2019	2050 On 01-August-19			Bond Future	119.10	119.0933	119.1026	119.0933	10,989.00
28/05/2019	2050 On 07-November-19			Bond Future	121.53	121.5394	121.5262	121.5394	0.00
28/05/2019	2050 On 06-February-20			Bond Future	122.08	122.1029	122.0764	122.1029	0.00
28/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	AL37 On 01-August-19			Index Future	648.23	648.9120	648.2300	648.9120	0.00
28/05/2019	AL37 On 07-November-19			Index Future	661.25	662.0670	661.2480	662.0670	0.00
28/05/2019	AL37 On 06-February-20			Index Future	674.08	674.9830	674.0770	674.9830	0.00
28/05/2019	AL7T On 01-August-19			Index Future	751.36	752.6340	751.3570	752.6340	0.00
28/05/2019	AL7T On 07-November-19			Index Future	766.45	767.8910	766.4460	767.8910	0.00
28/05/2019	AL7T On 06-February-20			Index Future	781.32	782.8710	781.3160	782.8710	0.00
28/05/2019	ALBI On 01-August-19			Index Future	675.73	677.3940	675.7290	677.3940	973.00
28/05/2019	ALBI On 07-November-19			Index Future	689.30	691.1260	689.2990	691.1260	0.00
28/05/2019	ALBI On 06-February-20			Index Future	702.67	704.6090	702.6730	704.6090	0.00
28/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	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
28/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2019	ES33 On 01-August-19			Bond Future	10.92	78.7841	10.9219	78.7841	350.00
28/05/2019	ES33 On 07-November-19			Bond Future	11.04	76.5870	11.0391	76.5870	0.00
28/05/2019	ES33 On 06-February-20			Bond Future	11.14	78.0821	11.1446	78.0821	0.00
28/05/2019	ES42 On 01-August-19			Bond Future	11.22	80.4503	11.2158	80.4503	4,919.00
28/05/2019	ES42 On 07-November-19			Bond Future	11.33	77.8159	11.3315	77.8159	0.00
28/05/2019	ES42 On 06-February-20			Bond Future	11.43	79.3354	11.4319	79.3354	0.00
28/05/2019	GOVI On 01-August-19			GOVI	668.85	670.5700	668.8480	670.5700	442.00
28/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	301580	32	301580	32	0.00
28/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	301680	32	301680	32	0.00
28/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	301780	32	301780	32	0.00
28/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 07-November-19			GOVI	682.28	684.1640	682.2800	684.1640	0.00
28/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	93800	11	93800	11	0.00
28/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	93700	11	93700	11	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
28/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	93600	11	93600	11	0.00
28/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 06-February-20			GOVI	695.52	697.5100	695.5170	697.5100	0.00
28/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
28/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	76130	6	76130	6	0.00
28/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	76330	6	76330	6	0.00
28/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	76230	6	76230	6	0.00
28/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2019	IGOV On 01-August-19			Index Future	262.72	263.1550	262.7200	263.1550	815.00
28/05/2019	IGOV On 07-November-19			Index Future	268.07	268.5580	268.0650	268.5580	218.00
28/05/2019	IGOV On 06-February-20			Index Future	273.33	273.8600	273.3280	273.8600	0.00
28/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
28/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
28/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
28/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
28/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.76	102.7600	102.7600	102.7600	0.00
28/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.67	98.6700	98.6700	98.6700	0.00
28/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.15	102.1600	102.1500	102.1600	0.00
28/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.03	99.0300	99.0300	99.0300	0.00
28/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.71	95.7100	95.7100	95.7100	0.00
28/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.77	94.7700	94.7700	94.7700	0.00
28/05/2019	IS05 On 15-June-21			Interest Rate Swap	93.79	93.7800	93.7900	93.7800	0.00
28/05/2019	IS05 On 21-September-21			Interest Rate Swap	93.78	93.7800	93.7800	93.7800	0.00
28/05/2019	IS05 On 21-December-21			Interest Rate Swap	95.84	95.8300	95.8400	95.8300	51.00
28/05/2019	IS05 On 15-March-22			Interest Rate Swap	95.84	95.8300	95.8400	95.8300	0.00
28/05/2019	IS05 On 21-June-22			Interest Rate Swap	96.89	96.8800	96.8900	96.8800	0.00
28/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.70	100.6900	100.7000	100.6900	0.00
28/05/2019	IS05 On 20-December-22			Interest Rate Swap	101.84	101.8200	101.8400	101.8200	0.00
28/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.04	95.0300	95.0400	95.0300	0.00
28/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.02	101.0000	101.0200	101.0000	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
28/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.37	96.3500	96.3700	96.3500	0.00
28/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.30	92.3200	92.3000	92.3200	0.00
28/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.20	89.2200	89.2000	89.2200	0.00
28/05/2019	IS10 On 15-June-26			Interest Rate Swap	87.87	87.8900	87.8700	87.8900	0.00
28/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.04	90.0300	90.0400	90.0300	0.00
28/05/2019	IS10 On 21-December-26			Interest Rate Swap	93.88	93.8500	93.8800	93.8500	0.00
28/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.41	92.3600	92.4100	92.3600	0.00
28/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.50	94.4400	94.5000	94.4400	0.00
28/05/2019	IS10 On 20-September-27			Interest Rate Swap	99.99	99.9300	99.9900	99.9300	0.00
28/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.32	100.2600	100.3200	100.2600	0.00
28/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.70	93.6500	93.7000	93.6500	0.00
28/05/2019	IS10 On 20-June-28			Interest Rate Swap	100.97	100.9200	100.9700	100.9200	0.00
28/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.41	94.3600	94.4100	94.3600	0.00
28/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/05/2019	R023 On 01-August-19			Bond Future	7.54	104.0905	7.5407	104.0905	57,021.00
28/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4188	4	4188	4	0.00
28/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4246	4	4246	4	0.00
28/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4217	4	4217	4	0.00
28/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	3	0	3	0	0.00
28/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	3	0	3	0	0.00
28/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	3	0	3	0	0.00
28/05/2019	R023 On 07-November-19			Bond Future	7.54	102.2681	7.5430	102.2681	0.00
28/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1667	2	1667	2	0.00
28/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1689	2	1689	2	0.00
28/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1711	2	1711	2	0.00
28/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	403	0	403	0	0.00
28/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	409	0	409	0	0.00
28/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	415	0	415	0	0.00
28/05/2019	R023 On 06-February-20			Bond Future	7.52	104.2642	7.5192	104.2642	0.00
28/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	976	1	976	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
28/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1008	1	1008	1	0.00
28/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	992	1	992	1	0.00
28/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	963	1	963	1	0.00
28/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	952	1	952	1	0.00
28/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	974	1	974	1	0.00
28/05/2019	R035 On 01-August-19			Bond Future	9.66	97.8371	9.6607	97.8371	64,892.00
28/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4708	5	4708	5	0.00
28/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4648	5	4648	5	0.00
28/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4589	5	4589	5	0.00
28/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	465	0	465	0	0.00
28/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	476	0	476	0	0.00
28/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	453	0	453	0	0.00
28/05/2019	R035 On 07-November-19			Bond Future	9.73	95.3170	9.7318	95.3170	0.00
28/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3435	4	3435	4	0.00
28/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	605	1	605	1	3,500.00
28/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2102	2	2102	2	3,500.00
28/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3478	4	3478	4	0.00
28/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3521	4	3521	4	0.00
28/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5033	5	5033	5	0.00
28/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2378	2	2378	2	0.00
28/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2409	2	2409	2	0.00
28/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1553	1	1553	1	3,500.00
28/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3707	4	3707	4	0.00
28/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6982	7	6982	7	0.00
28/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2347	2	2347	2	0.00
28/05/2019	R035 On 06-February-20			Bond Future	9.79	97.1776	9.7928	97.1776	0.00
28/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	2940	3	2940	3	0.00
28/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	2906	3	2906	3	0.00
28/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	2871	3	2871	3	0.00
28/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4386	4	4386	4	0.00
28/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4304	4	4304	4	0.00
28/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4345	4	4345	4	0.00
28/05/2019	R186 On 01-August-19			Bond Future	8.46	112.4847	8.4591	112.4847	129,510.00
28/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5978	6	5978	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
28/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3586	4	3586	4	6,000.00
28/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	758	1	758	1	6,000.00
28/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6081	6	6081	6	0.00
28/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	954	1	954	1	0.00
28/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4432	5	4432	5	0.00
28/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	6029	6	6029	6	0.00
28/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2017	2	2017	2	0.00
28/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8889	9	8889	9	0.00
28/05/2019	R186 On 01-August-19	8.55	Call	Bond Future	1465	2	1465	2	0.00
28/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1413	1	1413	1	0.00
28/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	635	1	635	1	3,100.00
28/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	50	0	50	0	0.00
28/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	52	0	52	0	0.00
28/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	141	0	141	0	0.00
28/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	4	0	4	0	6,000.00
28/05/2019	R186 On 01-August-19	8.55	Put	Bond Future	941	1	941	1	3,100.00
28/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	235	0	235	0	0.00
28/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1683	2	1683	2	0.00
28/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	55	0	55	0	0.00
28/05/2019	R186 On 07-November-19			Bond Future	8.51	114.7659	8.5061	114.7659	0.00
28/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2631	3	2631	3	0.00
28/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3429	4	3429	4	0.00
28/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1176	1	1176	1	5,000.00
28/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3509	4	3509	4	0.00
28/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3469	4	3469	4	0.00
28/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1004	1	1004	1	0.00
28/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2736	3	2736	3	0.00
28/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1018	1	1018	1	0.00
28/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1386	1	1386	1	5,000.00
28/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1032	1	1032	1	0.00
28/05/2019	R186 On 06-February-20			Bond Future	8.54	111.6977	8.5371	111.6977	0.00
28/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2368	2	2368	2	0.00
28/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2430	3	2430	3	0.00
28/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2399	3	2399	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
28/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2275	2	2275	2	0.00
28/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2251	2	2251	2	0.00
28/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2298	2	2298	2	0.00
28/05/2019	R197 On 01-August-19			Bond Future	303.69	303.6754	303.6923	303.6754	2,507.00
28/05/2019	R197 On 07-November-19			Bond Future	309.87	309.9124	309.8718	309.9124	0.00
28/05/2019	R197 On 06-February-20			Bond Future	308.31	308.3861	308.3126	308.3861	0.00
28/05/2019	R202 On 01-August-19			Bond Future	236.15	237.4836	236.1472	237.4836	9,390.00
28/05/2019	R202 On 07-November-19			Bond Future	240.95	242.3610	240.9523	242.3610	0.00
28/05/2019	R202 On 06-February-20			Bond Future	241.62	243.0855	241.6236	243.0855	0.00
28/05/2019	R207 On 01-August-19			Bond Future	5.91	100.9944	5.9146	100.9944	4,891.00
28/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	614	1	614	1	0.00
28/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	619	1	619	1	0.00
28/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	623	1	623	1	0.00
28/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 07-November-19			Bond Future	3.44	103.0427	3.4444	103.0427	0.00
28/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
28/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	249	0	249	0	0.00
28/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	247	0	247	0	0.00
28/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	246	0	246	0	0.00
28/05/2019	R208 On 01-August-19			Bond Future	6.51	102.7275	6.5057	102.7275	10,880.00
28/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2531	3	2531	3	0.00
28/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2516	3	2516	3	0.00
28/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2501	3	2501	3	0.00
28/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
28/05/2019	R208 On 07-November-19			Bond Future	6.29	101.4057	6.2893	101.4057	0.00
28/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	792	1	792	1	0.00
28/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	780	1	780	1	0.00
28/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	769	1	769	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
28/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	75	0	75	0	0.00
28/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	76	0	76	0	0.00
28/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	73	0	73	0	0.00
28/05/2019	R208 On 06-February-20			Bond Future	5.93	103.3851	5.9256	103.3851	0.00
28/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	380	0	380	0	0.00
28/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	388	0	388	0	0.00
28/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	395	0	395	0	0.00
28/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	162	0	162	0	0.00
28/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	169	0	169	0	0.00
28/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	165	0	165	0	0.00
28/05/2019	R209 On 01-August-19			Bond Future	9.61	74.7662	9.6103	74.7662	87,881.00
28/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	3868	4	3868	4	0.00
28/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	3968	4	3968	4	0.00
28/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	690	1	690	1	7,560.00
28/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	3918	4	3918	4	0.00
28/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2252	2	2252	2	7,560.00
28/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5469	6	5469	6	0.00
28/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	229	0	229	0	7,560.00
28/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	462	0	462	0	0.00
28/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2753	3	2753	3	0.00
28/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1031	1	1031	1	0.00
28/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	473	0	473	0	0.00
28/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	452	0	452	0	0.00
28/05/2019	R209 On 07-November-19			Bond Future	9.67	73.1297	9.6711	73.1297	0.00
28/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	2919	3	2919	3	0.00
28/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	2992	3	2992	3	0.00
28/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	2956	3	2956	3	0.00
28/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2069	2	2069	2	0.00
28/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2043	2	2043	2	0.00
28/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2096	2	2096	2	0.00
28/05/2019	R209 On 06-February-20			Bond Future	9.72	74.5573	9.7206	74.5573	0.00
28/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2445	3	2445	3	0.00
28/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2475	3	2475	3	0.00
28/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2416	3	2416	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
28/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3841	4	3841	4	0.00
28/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3806	4	3806	4	0.00
28/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3770	4	3770	4	0.00
28/05/2019	R210 On 01-August-19			Bond Future	191.13	191.1180	191.1307	191.1180	2,142.00
28/05/2019	R210 On 07-November-19			Bond Future	192.42	192.4443	192.4213	192.4443	0.00
28/05/2019	R210 On 06-February-20			Bond Future	196.20	196.2445	196.2007	196.2445	0.00
28/05/2019	R212 On 01-August-19			Bond Future	159.84	159.8352	159.8434	159.8352	6,690.00
28/05/2019	R212 On 07-November-19			Bond Future	163.10	163.1183	163.0961	163.1183	0.00
28/05/2019	R212 On 06-February-20			Bond Future	164.06	164.0997	164.0599	164.0997	0.00
28/05/2019	R213 On 01-August-19			Bond Future	9.25	87.4306	9.2503	87.4306	17,140.00
28/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4643	5	4643	5	0.00
28/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4747	5	4747	5	0.00
28/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4695	5	4695	5	0.00
28/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	241	0	241	0	0.00
28/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	229	0	229	0	0.00
28/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	235	0	235	0	0.00
28/05/2019	R213 On 07-November-19			Bond Future	9.31	85.6510	9.3132	85.6510	0.00
28/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3261	3	3261	3	0.00
28/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3340	3	3340	3	0.00
28/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3300	3	3300	3	0.00
28/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1642	2	1642	2	0.00
28/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1602	2	1602	2	0.00
28/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1622	2	1622	2	0.00
28/05/2019	R213 On 06-February-20			Bond Future	9.37	87.3229	9.3658	87.3229	0.00
28/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2535	3	2535	3	0.00
28/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2504	3	2504	3	0.00
28/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2474	3	2474	3	0.00
28/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3087	3	3087	3	0.00
28/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3117	3	3117	3	0.00
28/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3056	3	3056	3	0.00
28/05/2019	R214 On 01-August-19			Bond Future	9.84	73.4014	9.8412	73.4014	10,672.00
28/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	3761	4	3761	4	0.00
28/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	3811	4	3811	4	0.00
28/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	3711	4	3711	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
28/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	596	1	596	1	0.00
28/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	583	1	583	1	0.00
28/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	570	1	570	1	0.00
28/05/2019	R214 On 07-November-19			Bond Future	9.91	71.5911	9.9061	71.5911	0.00
28/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3056	3	3056	3	0.00
28/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3018	3	3018	3	0.00
28/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3094	3	3094	3	0.00
28/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2396	2	2396	2	0.00
28/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2368	2	2368	2	0.00
28/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2341	2	2341	2	0.00
28/05/2019	R214 On 06-February-20			Bond Future	9.96	72.9885	9.9618	72.9885	0.00
28/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2491	3	2491	3	0.00
28/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2552	3	2552	3	0.00
28/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2521	3	2521	3	0.00
28/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4148	4	4148	4	0.00
28/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4110	4	4110	4	0.00
28/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4186	4	4186	4	0.00
28/05/2019	R248 On 01-August-19			Bond Future	9.84	93.7953	9.8359	93.7953	105,195.00
28/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	4987	5	4987	5	0.00
28/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	4922	5	4922	5	0.00
28/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	4858	5	4858	5	0.00
28/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	658	1	658	1	0.00
28/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	673	1	673	1	0.00
28/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	643	1	643	1	0.00
28/05/2019	R248 On 07-November-19			Bond Future	9.90	91.2567	9.9002	91.2567	48.00
28/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	3940	4	3940	4	0.00
28/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	3891	4	3891	4	0.00
28/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	3842	4	3842	4	0.00
28/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2876	3	2876	3	0.00
28/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2912	3	2912	3	0.00
28/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2842	3	2842	3	0.00
28/05/2019	R248 On 06-February-20			Bond Future	9.96	93.0380	9.9555	93.0380	0.00
28/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3102	3	3102	3	0.00
28/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3141	3	3141	3	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>
28/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3063	3	3063	3	0.00
28/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5174	5	5174	5	0.00
28/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5272	5	5272	5	0.00
28/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5223	5	5223	5	0.00