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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	2025 On 01-August-19			Bond Future	135.43	135.4749	135.4267	135.4749	1,622.00
18/06/2019	2025 On 07-November-19			Bond Future	138.14	138.2027	138.1436	138.2027	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
18/06/2019	2025 On 06-February-20			Bond Future	139.31	139.3991	139.3086	139.3991	0.00
18/06/2019	2029 On 01-August-19			Bond Future	102.41	102.5762	102.4146	102.5762	4,132.00
18/06/2019	2029 On 07-November-19			Bond Future	103.37	103.5471	103.3748	103.5471	0.00
18/06/2019	2029 On 06-February-20			Bond Future	105.35	105.5481	105.3498	105.5481	0.00
18/06/2019	2030 On 01-August-19			Bond Future	9.06	92.5720	9.0579	92.5720	58,119.00
18/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	54	0	54	0	2,025.00
18/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1787	2	1787	2	5,400.00
18/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	4086	4	4086	4	0.00
18/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	4032	4	4032	4	0.00
18/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	5301	5	5301	5	0.00
18/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	5357	5	5357	5	0.00
18/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1514	1	1514	1	2,025.00
18/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	305	0	305	0	5,400.00
18/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	5245	5	5245	5	0.00
18/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	463	0	463	0	0.00
18/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1997	2	1997	2	0.00
18/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	1869	2	1869	2	0.00
18/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	721	1	721	1	3,100.00
18/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	661	1	661	1	0.00
18/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2319	3	2319	3	0.00
18/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	81	0	81	0	0.00
18/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	184	0	184	0	4,800.00
18/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	87	0	87	0	0.00
18/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	2817	3	2817	3	0.00
18/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	84	0	84	0	0.00
18/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	931	1	931	1	0.00
18/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	178	0	178	0	5,400.00
18/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	764	1	764	1	0.00
18/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	4706	5	4706	5	0.00
18/06/2019	2030 On 07-November-19			Bond Future	9.12	94.4117	9.1185	94.4117	200.00
18/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3462	3	3462	3	0.00
18/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2052	2	2052	2	5,500.00
18/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	767	1	767	1	5,500.00
18/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3503	3	3503	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
18/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4709	4	4709	4	0.00
18/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3420	3	3420	3	0.00
18/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	713	1	713	1	0.00
18/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2117	2	2117	2	0.00
18/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4431	4	4431	4	0.00
18/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	896	1	896	1	0.00
18/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2107	2	2107	2	0.00
18/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1262	1	1262	1	0.00
18/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4219	5	4219	5	0.00
18/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2167	2	2167	2	0.00
18/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1243	1	1243	1	0.00
18/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4077	4	4077	4	0.00
18/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1224	1	1224	1	0.00
18/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	819	1	819	1	5,500.00
18/06/2019	2030 On 06-February-20			Bond Future	9.17	92.2050	9.1717	92.2050	0.00
18/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2651	2	2651	2	0.00
18/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2684	2	2684	2	0.00
18/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2716	3	2716	3	0.00
18/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2788	3	2788	3	0.00
18/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2845	3	2845	3	0.00
18/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2816	3	2816	3	0.00
18/06/2019	2032 On 01-August-19			Bond Future	9.36	94.2149	9.3583	94.2149	42,655.00
18/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5130	5	5130	5	0.00
18/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5070	5	5070	5	0.00
18/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5011	5	5011	5	0.00
18/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	142	0	142	0	0.00
18/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	133	0	133	0	0.00
18/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	137	0	137	0	0.00
18/06/2019	2032 On 07-November-19			Bond Future	9.43	91.9262	9.4264	91.9262	0.00
18/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3524	3	3524	3	0.00
18/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3481	3	3481	3	0.00
18/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3439	3	3439	3	0.00
18/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1584	2	1584	2	0.00
18/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1607	2	1607	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
18/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1560	2	1560	2	0.00
18/06/2019	2032 On 06-February-20			Bond Future	9.49	93.6815	9.4857	93.6815	0.00
18/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2832	3	2832	3	0.00
18/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2865	3	2865	3	0.00
18/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2799	3	2799	3	0.00
18/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3509	4	3509	4	0.00
18/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3474	4	3474	4	0.00
18/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3440	4	3440	4	0.00
18/06/2019	2033 On 01-August-19			Bond Future	103.53	103.7497	103.5255	103.7497	6,090.00
18/06/2019	2033 On 07-November-19			Bond Future	104.43	104.6693	104.4331	104.6693	0.00
18/06/2019	2033 On 06-February-20			Bond Future	106.43	106.6921	106.4283	106.6921	0.00
18/06/2019	2037 On 01-August-19			Bond Future	9.73	89.2185	9.7313	89.2185	46,825.00
18/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4458	4	4458	4	0.00
18/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4582	4	4582	4	0.00
18/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4520	4	4520	4	0.00
18/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	313	0	313	0	0.00
18/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	304	0	304	0	0.00
18/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	323	0	323	0	0.00
18/06/2019	2037 On 07-November-19			Bond Future	9.80	90.9916	9.8002	90.9916	0.00
18/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3362	3	3362	3	0.00
18/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3450	3	3450	3	0.00
18/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3406	3	3406	3	0.00
18/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2209	3	2209	3	0.00
18/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2179	3	2179	3	0.00
18/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2239	3	2239	3	0.00
18/06/2019	2037 On 06-February-20			Bond Future	9.86	88.4690	9.8623	88.4690	0.00
18/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2903	3	2903	3	0.00
18/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2867	3	2867	3	0.00
18/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2832	3	2832	3	0.00
18/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4321	5	4321	5	0.00
18/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4362	5	4362	5	0.00
18/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4280	5	4280	5	0.00
18/06/2019	2038 On 01-August-19			Bond Future	121.05	121.0237	121.0453	121.0237	11,362.00
18/06/2019	2038 On 07-November-19			Bond Future	123.47	123.4607	123.4736	123.4607	0.00

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18/06/2019	2038 On 06-February-20			Bond Future	124.17	124.1880	124.1741	124.1880	0.00
18/06/2019	2040 On 01-August-19			Bond Future	9.88	91.8670	9.8822	91.8670	37,356.00
18/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4251	4	4251	4	0.00
18/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4315	4	4315	4	0.00
18/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4378	4	4378	4	0.00
18/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	446	1	446	1	0.00
18/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	471	1	471	1	0.00
18/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	458	1	458	1	0.00
18/06/2019	2040 On 07-November-19			Bond Future	9.95	93.6927	9.9531	93.6927	0.00
18/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3230	3	3230	3	0.00
18/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2290	2	2290	2	1,260.00
18/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	817	1	817	1	1,260.00
18/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3274	3	3274	3	0.00
18/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3319	3	3319	3	0.00
18/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2542	3	2542	3	0.00
18/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2612	3	2612	3	0.00
18/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3539	4	3539	4	0.00
18/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6338	7	6338	7	0.00
18/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2577	3	2577	3	0.00
18/06/2019	2040 On 06-February-20			Bond Future	10.02	90.9710	10.0172	90.9710	0.00
18/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2813	3	2813	3	0.00
18/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2885	3	2885	3	0.00
18/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2849	3	2849	3	0.00
18/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5019	5	5019	5	0.00
18/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4972	5	4972	5	0.00
18/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5066	5	5066	5	0.00
18/06/2019	2044 On 01-August-19			Bond Future	9.94	88.8850	9.9362	88.8850	43,862.00
18/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4108	4	4108	4	0.00
18/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5019	5	5019	5	0.00
18/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	199	0	199	0	228.00
18/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4171	4	4171	4	0.00
18/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1327	1	1327	1	100.00
18/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4044	4	4044	4	0.00
18/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	168	0	168	0	100.00

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18/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	914	1	914	1	228.00
18/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3365	3	3365	3	0.00
18/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	666	1	666	1	228.00
18/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	486	1	486	1	0.00
18/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5172	6	5172	6	0.00
18/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	312	0	312	0	100.00
18/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4930	5	4930	5	0.00
18/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2567	3	2567	3	0.00
18/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	458	1	458	1	0.00
18/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1963	2	1963	2	0.00
18/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	472	1	472	1	0.00
18/06/2019	2044 On 07-November-19			Bond Future	10.01	90.6515	10.0051	90.6515	0.00
18/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3199	3	3199	3	0.00
18/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5525	5	5525	5	0.00
18/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	541	0	541	0	328.00
18/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1940	2	1940	2	328.00
18/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3244	3	3244	3	0.00
18/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3155	3	3155	3	0.00
18/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2789	3	2789	3	0.00
18/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7664	8	7664	8	0.00
18/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4158	4	4158	4	0.00
18/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2715	3	2715	3	0.00
18/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2752	3	2752	3	0.00
18/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1469	2	1469	2	328.00
18/06/2019	2044 On 06-February-20			Bond Future	10.07	87.9972	10.0675	87.9972	0.00
18/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2807	3	2807	3	0.00
18/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	920	1	920	1	328.00
18/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2701	3	2701	3	328.00
18/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2772	3	2772	3	0.00
18/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7452	7	7452	7	0.00
18/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2843	3	2843	3	0.00
18/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5321	6	5321	6	0.00
18/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5223	5	5223	5	0.00
18/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1984	2	1984	2	328.00

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18/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5272	6	5272	6	0.00
18/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5421	6	5421	6	0.00
18/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9468	10	9468	10	0.00
18/06/2019	2046 On 01-August-19			Bond Future	113.78	114.1832	113.7828	114.1832	12,658.00
18/06/2019	2046 On 07-November-19			Bond Future	114.35	114.7627	114.3459	114.7627	0.00
18/06/2019	2046 On 06-February-20			Bond Future	116.53	116.9803	116.5305	116.9803	0.00
18/06/2019	2050 On 01-August-19			Bond Future	116.37	117.0674	116.3717	117.0674	10,989.00
18/06/2019	2050 On 07-November-19			Bond Future	118.71	119.4242	118.7063	119.4242	0.00
18/06/2019	2050 On 06-February-20			Bond Future	119.14	119.8955	119.1380	119.8955	0.00
18/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	AL37 On 01-August-19			Index Future	653.10	651.3410	653.0990	651.3410	0.00
18/06/2019	AL37 On 07-November-19			Index Future	666.03	664.2850	666.0270	664.2850	0.00
18/06/2019	AL37 On 06-February-20			Index Future	678.59	676.9660	678.5940	676.9660	0.00
18/06/2019	AL7T On 01-August-19			Index Future	755.91	752.1750	755.9050	752.1750	0.00
18/06/2019	AL7T On 07-November-19			Index Future	770.87	767.1220	770.8680	767.1220	0.00
18/06/2019	AL7T On 06-February-20			Index Future	785.41	781.7660	785.4130	781.7660	0.00
18/06/2019	ALBI On 01-August-19			Index Future	677.01	673.5540	677.0120	673.5540	973.00
18/06/2019	ALBI On 07-November-19			Index Future	690.41	686.9400	690.4140	686.9400	0.00
18/06/2019	ALBI On 06-February-20			Index Future	703.44	700.0530	703.4410	700.0530	0.00
18/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C070 On 01-August-21			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
18/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2019	ES33 On 01-August-19			Bond Future	10.88	78.3621	10.8758	78.3621	350.00
18/06/2019	ES33 On 07-November-19			Bond Future	11.00	76.1253	10.9950	76.1253	0.00
18/06/2019	ES33 On 06-February-20			Bond Future	11.11	77.5789	11.1063	77.5789	0.00
18/06/2019	ES42 On 01-August-19			Bond Future	11.25	79.5331	11.2463	79.5331	4,919.00
18/06/2019	ES42 On 07-November-19			Bond Future	11.37	76.8481	11.3668	76.8481	0.00
18/06/2019	ES42 On 06-February-20			Bond Future	11.48	78.3157	11.4750	78.3157	0.00
18/06/2019	GOVI On 01-August-19			GOVI	670.10	666.5570	670.1040	666.5570	438.00
18/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	314140	28	314140	28	0.00
18/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	314240	28	314240	28	0.00
18/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	314340	28	314340	28	0.00
18/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 07-November-19			GOVI	683.37	679.8030	683.3690	679.8030	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
18/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	104690	7	104690	7	0.00
18/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	104590	7	104590	7	0.00
18/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	104490	7	104490	7	0.00
18/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 06-February-20			GOVI	696.26	692.7800	696.2630	692.7800	0.00
18/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
18/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	68670	10	68670	10	0.00
18/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	68870	10	68870	10	0.00
18/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	68770	10	68770	10	0.00
18/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2019	IGOV On 01-August-19			Index Future	260.25	260.3020	260.2480	260.3020	815.00
18/06/2019	IGOV On 07-November-19			Index Future	265.47	265.5440	265.4690	265.5440	218.00
18/06/2019	IGOV On 06-February-20			Index Future	270.54	270.6750	270.5400	270.6750	0.00
18/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
18/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
18/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
18/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
18/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
18/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.6000	98.5900	98.6000	0.00
18/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0300	102.0100	102.0300	0.00
18/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
18/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.48	95.5000	95.4800	95.5000	0.00
18/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.5300	94.4900	94.5300	0.00
18/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.46	93.5200	93.4600	93.5200	0.00
18/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.41	93.4900	93.4100	93.4900	0.00
18/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.41	95.5000	95.4100	95.5000	51.00
18/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.35	95.4700	95.3500	95.4700	0.00
18/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.35	96.4900	96.3500	96.4900	0.00
18/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.13	100.2800	100.1300	100.2800	0.00
18/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.23	101.4100	101.2300	101.4100	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
18/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.39	94.6000	94.3900	94.6000	0.00
18/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.35	100.5800	100.3500	100.5800	0.00
18/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.67	95.9300	95.6700	95.9300	0.00
18/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.61	92.0600	91.6100	92.0600	0.00
18/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.51	88.9900	88.5100	88.9900	0.00
18/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.18	87.6800	87.1800	87.6800	0.00
18/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.35	89.8500	89.3500	89.8500	0.00
18/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.19	93.6900	93.1900	93.6900	0.00
18/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.69	92.2000	91.6900	92.2000	0.00
18/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.78	94.2900	93.7800	94.2900	0.00
18/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.30	99.8100	99.3000	99.8100	0.00
18/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.63	100.1600	99.6300	100.1600	0.00
18/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.00	93.5600	93.0000	93.5600	0.00
18/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.30	100.8600	100.3000	100.8600	0.00
18/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.72	94.3100	93.7200	94.3100	0.00
18/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/06/2019	R023 On 01-August-19			Bond Future	7.31	104.4780	7.3083	104.4780	55,899.00
18/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4906	5	4906	5	0.00
18/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4965	5	4965	5	0.00
18/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4936	5	4936	5	0.00
18/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R023 On 07-November-19			Bond Future	7.30	102.6219	7.2992	102.6219	0.00
18/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2216	2	2216	2	0.00
18/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2240	2	2240	2	0.00
18/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2264	2	2264	2	0.00
18/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	250	0	250	0	0.00
18/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	254	0	254	0	0.00
18/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	258	0	258	0	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
18/06/2019	R023 On 06-February-20			Bond Future	7.27	104.5811	7.2731	104.5811	0.00
18/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1347	1	1347	1	0.00
18/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1385	1	1385	1	0.00
18/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1366	1	1366	1	0.00
18/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	673	1	673	1	0.00
18/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	665	1	665	1	0.00
18/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	680	1	680	1	0.00
18/06/2019	R035 On 01-August-19			Bond Future	9.63	97.1751	9.6295	97.1751	66,485.00
18/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4743	4	4743	4	0.00
18/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4680	4	4680	4	0.00
18/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4617	4	4617	4	0.00
18/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	259	0	259	0	0.00
18/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	267	0	267	0	0.00
18/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	251	0	251	0	0.00
18/06/2019	R035 On 07-November-19			Bond Future	9.70	94.6031	9.7031	94.6031	0.00
18/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3363	3	3363	3	0.00
18/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	522	0	522	0	3,500.00
18/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2003	2	2003	2	3,500.00
18/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3407	3	3407	3	0.00
18/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3451	3	3451	3	0.00
18/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5007	5	5007	5	0.00
18/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2092	2	2092	2	0.00
18/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2122	2	2122	2	0.00
18/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1312	2	1312	2	3,500.00
18/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2063	2	2063	2	0.00
18/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3393	4	3393	4	0.00
18/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6684	7	6684	7	0.00
18/06/2019	R035 On 06-February-20			Bond Future	9.77	96.4093	9.7702	96.4093	0.00
18/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2974	3	2974	3	0.00
18/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2939	3	2939	3	0.00
18/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2904	3	2904	3	0.00
18/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4251	5	4251	5	0.00
18/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4170	5	4170	5	0.00
18/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4210	5	4210	5	0.00

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18/06/2019	R186 On 01-August-19			Bond Future	8.29	112.7869	8.2873	112.7869	121,436.00
18/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6929	6	6929	6	0.00
18/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	4417	4	4417	4	6,000.00
18/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1031	1	1031	1	6,000.00
18/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	7036	7	7036	7	0.00
18/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1294	1	1294	1	0.00
18/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	5324	5	5324	5	0.00
18/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6983	6	6983	6	0.00
18/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2638	2	2638	2	0.00
18/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9884	9	9884	9	0.00
18/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1957	2	1957	2	0.00
18/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	753	1	753	1	0.00
18/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	256	0	256	0	3,100.00
18/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	6	0	6	0	0.00
18/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	6	0	6	0	0.00
18/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	34	0	34	0	0.00
18/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
18/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	433	1	433	1	3,100.00
18/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	67	0	67	0	0.00
18/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	956	1	956	1	0.00
18/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	6	0	6	0	0.00
18/06/2019	R186 On 07-November-19			Bond Future	8.33	115.0281	8.3309	115.0281	2,660.00
18/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3158	3	3158	3	0.00
18/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4042	4	4042	4	0.00
18/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1467	1	1467	1	5,000.00
18/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4130	4	4130	4	0.00
18/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4086	4	4086	4	0.00
18/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	637	1	637	1	0.00
18/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2041	2	2041	2	0.00
18/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	648	1	648	1	0.00
18/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	926	1	926	1	5,000.00
18/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	659	1	659	1	0.00
18/06/2019	R186 On 06-February-20			Bond Future	8.36	111.9171	8.3643	111.9171	0.00
18/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2805	3	2805	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
18/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2874	3	2874	3	0.00
18/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2839	3	2839	3	0.00
18/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1770	2	1770	2	0.00
18/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1750	2	1750	2	0.00
18/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1791	2	1791	2	0.00
18/06/2019	R197 On 01-August-19			Bond Future	302.56	302.5086	302.5565	302.5086	2,507.00
18/06/2019	R197 On 07-November-19			Bond Future	308.63	308.5994	308.6261	308.5994	0.00
18/06/2019	R197 On 06-February-20			Bond Future	306.86	306.8994	306.8598	306.8994	0.00
18/06/2019	R202 On 01-August-19			Bond Future	232.94	232.3748	232.9420	232.3748	9,479.00
18/06/2019	R202 On 07-November-19			Bond Future	237.61	237.0534	237.6150	237.0534	0.00
18/06/2019	R202 On 06-February-20			Bond Future	238.08	237.5636	238.0846	237.5636	0.00
18/06/2019	R207 On 01-August-19			Bond Future	6.03	100.9255	6.0296	100.9255	4,891.00
18/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	564	1	564	1	0.00
18/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	568	1	568	1	0.00
18/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	573	1	573	1	0.00
18/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 07-November-19			Bond Future	3.89	102.9311	3.8943	102.9311	0.00
18/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
18/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	330	0	330	0	0.00
18/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	328	0	328	0	0.00
18/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	326	0	326	0	0.00
18/06/2019	R208 On 01-August-19			Bond Future	6.42	102.8372	6.4237	102.8372	10,856.00
18/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2658	3	2658	3	0.00
18/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2643	3	2643	3	0.00
18/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2628	3	2628	3	0.00
18/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
18/06/2019	R208 On 07-November-19			Bond Future	6.21	101.4763	6.2131	101.4763	0.00
18/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	871	1	871	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
18/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	859	1	859	1	0.00
18/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	847	1	847	1	0.00
18/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	53	0	53	0	0.00
18/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	54	0	54	0	0.00
18/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	52	0	52	0	0.00
18/06/2019	R208 On 06-February-20			Bond Future	5.88	103.4138	5.8825	103.4138	0.00
18/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	427	0	427	0	0.00
18/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	435	0	435	0	0.00
18/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	443	0	443	0	0.00
18/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	163	0	163	0	0.00
18/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	169	0	169	0	0.00
18/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	166	0	166	0	0.00
18/06/2019	R209 On 01-August-19			Bond Future	9.59	74.1244	9.5910	74.1244	88,975.00
18/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3769	3	3769	3	0.00
18/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3875	3	3875	3	0.00
18/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	489	0	489	0	7,560.00
18/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3822	3	3822	3	0.00
18/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2065	2	2065	2	7,560.00
18/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5458	5	5458	5	0.00
18/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	91	0	91	0	7,560.00
18/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	240	0	240	0	0.00
18/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2426	3	2426	3	0.00
18/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	718	1	718	1	0.00
18/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	248	0	248	0	0.00
18/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	233	0	233	0	0.00
18/06/2019	R209 On 07-November-19			Bond Future	9.65	72.4451	9.6544	72.4451	0.00
18/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2826	3	2826	3	0.00
18/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2901	3	2901	3	0.00
18/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2863	3	2863	3	0.00
18/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1869	2	1869	2	0.00
18/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1844	2	1844	2	0.00
18/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1895	2	1895	2	0.00
18/06/2019	R209 On 06-February-20			Bond Future	9.71	73.8284	9.7096	73.8284	0.00
18/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2424	2	2424	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
18/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2454	2	2454	2	0.00
18/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2394	2	2394	2	0.00
18/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3750	4	3750	4	0.00
18/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3715	4	3715	4	0.00
18/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3679	4	3679	4	0.00
18/06/2019	R210 On 01-August-19			Bond Future	189.99	189.9595	189.9916	189.9595	2,142.00
18/06/2019	R210 On 07-November-19			Bond Future	191.20	191.1775	191.1964	191.1775	0.00
18/06/2019	R210 On 06-February-20			Bond Future	194.85	194.8719	194.8493	194.8719	0.00
18/06/2019	R212 On 01-August-19			Bond Future	159.87	159.8436	159.8683	159.8436	6,690.00
18/06/2019	R212 On 07-November-19			Bond Future	163.08	163.0621	163.0755	163.0621	0.00
18/06/2019	R212 On 06-February-20			Bond Future	163.94	163.9669	163.9449	163.9669	0.00
18/06/2019	R213 On 01-August-19			Bond Future	9.22	87.0013	9.2156	87.0013	17,378.00
18/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4730	4	4730	4	0.00
18/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4839	4	4839	4	0.00
18/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4784	4	4784	4	0.00
18/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	111	0	111	0	0.00
18/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	104	0	104	0	0.00
18/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	108	0	108	0	0.00
18/06/2019	R213 On 07-November-19			Bond Future	9.28	85.1785	9.2813	85.1785	3,080.00
18/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3245	3	3245	3	0.00
18/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3326	3	3326	3	0.00
18/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3285	3	3285	3	0.00
18/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1430	2	1430	2	0.00
18/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1391	2	1391	2	0.00
18/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1410	2	1410	2	0.00
18/06/2019	R213 On 06-February-20			Bond Future	9.34	86.8048	9.3404	86.8048	0.00
18/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2630	2	2630	2	0.00
18/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2599	2	2599	2	0.00
18/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2567	2	2567	2	0.00
18/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3027	3	3027	3	0.00
18/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3057	3	3057	3	0.00
18/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2998	3	2998	3	0.00
18/06/2019	R214 On 01-August-19			Bond Future	9.88	72.4005	9.8825	72.4005	10,625.00
18/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3344	3	3344	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
18/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3394	3	3394	3	0.00
18/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3293	3	3293	3	0.00
18/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	455	1	455	1	0.00
18/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	443	1	443	1	0.00
18/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	431	1	431	1	0.00
18/06/2019	R214 On 07-November-19			Bond Future	9.95	70.5412	9.9517	70.5412	0.00
18/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2646	2	2646	2	0.00
18/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2610	2	2610	2	0.00
18/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2682	2	2682	2	0.00
18/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2291	3	2291	3	0.00
18/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2261	3	2261	3	0.00
18/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2232	2	2232	2	0.00
18/06/2019	R214 On 06-February-20			Bond Future	10.01	71.8880	10.0147	71.8880	0.00
18/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2297	2	2297	2	0.00
18/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2356	2	2356	2	0.00
18/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2326	2	2326	2	0.00
18/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4301	5	4301	5	0.00
18/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4262	5	4262	5	0.00
18/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4340	5	4340	5	0.00
18/06/2019	R248 On 01-August-19			Bond Future	9.89	92.5102	9.8925	92.5102	102,804.00
18/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4360	4	4360	4	0.00
18/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4295	4	4295	4	0.00
18/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4230	4	4230	4	0.00
18/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	518	1	518	1	0.00
18/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	533	1	533	1	0.00
18/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	504	1	504	1	0.00
18/06/2019	R248 On 07-November-19			Bond Future	9.96	89.9089	9.9618	89.9089	2,048.00
18/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3328	3	3328	3	0.00
18/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3282	3	3282	3	0.00
18/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3236	3	3236	3	0.00
18/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2791	3	2791	3	0.00
18/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2829	3	2829	3	0.00
18/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2753	3	2753	3	0.00
18/06/2019	R248 On 06-February-20			Bond Future	10.02	91.6256	10.0248	91.6256	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
18/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2793	3	2793	3	0.00
18/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2830	3	2830	3	0.00
18/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2756	3	2756	3	0.00
18/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5446	6	5446	6	0.00
18/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5548	6	5548	6	0.00
18/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5497	6	5497	6	0.00