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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
19/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	2025 On 01-August-19			Bond Future	135.31	135.4267	135.3140	135.4267	1,622.00
19/06/2019	2025 On 07-November-19			Bond Future	138.03	138.1436	138.0283	138.1436	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
19/06/2019	2025 On 06-February-20			Bond Future	139.19	139.3086	139.1909	139.3086	0.00
19/06/2019	2029 On 01-August-19			Bond Future	102.29	102.4146	102.2855	102.4146	4,132.00
19/06/2019	2029 On 07-November-19			Bond Future	103.24	103.3748	103.2430	103.3748	0.00
19/06/2019	2029 On 06-February-20			Bond Future	105.22	105.3498	105.2152	105.3498	0.00
19/06/2019	2030 On 01-August-19			Bond Future	8.94	93.0624	8.9386	93.0624	58,119.00
19/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	74	0	74	0	2,025.00
19/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2237	2	2237	2	5,400.00
19/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	4752	4	4752	4	0.00
19/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	4695	4	4695	4	0.00
19/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	6012	5	6012	5	0.00
19/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6069	5	6069	5	0.00
19/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1917	2	1917	2	2,025.00
19/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	407	0	407	0	5,400.00
19/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	5954	5	5954	5	0.00
19/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	615	0	615	0	0.00
19/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	2478	2	2478	2	0.00
19/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	2332	2	2332	2	0.00
19/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	420	1	420	1	3,100.00
19/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	379	1	379	1	0.00
19/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1708	2	1708	2	0.00
19/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	31	0	31	0	0.00
19/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	84	0	84	0	4,800.00
19/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	34	0	34	0	0.00
19/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	2156	3	2156	3	0.00
19/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	32	0	32	0	0.00
19/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	570	1	570	1	0.00
19/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	81	0	81	0	5,400.00
19/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	450	1	450	1	0.00
19/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3963	5	3963	5	0.00
19/06/2019	2030 On 07-November-19			Bond Future	8.99	94.9049	8.9945	94.9049	200.00
19/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	4029	3	4029	3	0.00
19/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2475	2	2475	2	5,500.00
19/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	1017	1	1017	1	5,500.00
19/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4074	4	4074	4	0.00

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19/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	5352	5	5352	5	0.00
19/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3984	3	3984	3	0.00
19/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2547	2	2547	2	0.00
19/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5060	4	5060	4	0.00
19/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	952	1	952	1	0.00
19/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1760	2	1760	2	0.00
19/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	747	1	747	1	0.00
19/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1048	1	1048	1	0.00
19/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3680	4	3680	4	0.00
19/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1812	2	1812	2	0.00
19/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1033	1	1033	1	0.00
19/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	3549	4	3549	4	0.00
19/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1017	1	1017	1	0.00
19/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	684	1	684	1	5,500.00
19/06/2019	2030 On 06-February-20			Bond Future	9.04	92.6868	9.0429	92.6868	0.00
19/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	3010	3	3010	3	0.00
19/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3046	3	3046	3	0.00
19/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3081	3	3081	3	0.00
19/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2360	3	2360	3	0.00
19/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2412	3	2412	3	0.00
19/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2386	3	2386	3	0.00
19/06/2019	2032 On 01-August-19			Bond Future	9.25	94.7463	9.2545	94.7463	42,655.00
19/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5795	5	5795	5	0.00
19/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5734	5	5734	5	0.00
19/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5673	5	5673	5	0.00
19/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	83	0	83	0	0.00
19/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	77	0	77	0	0.00
19/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	80	0	80	0	0.00
19/06/2019	2032 On 07-November-19			Bond Future	9.32	92.4613	9.3187	92.4613	0.00
19/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3966	4	3966	4	0.00
19/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3920	3	3920	3	0.00
19/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3875	3	3875	3	0.00
19/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1287	2	1287	2	0.00
19/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1307	2	1307	2	0.00

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19/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1267	2	1267	2	0.00
19/06/2019	2032 On 06-February-20			Bond Future	9.37	94.2062	9.3742	94.2062	0.00
19/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	3151	3	3151	3	0.00
19/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	3187	3	3187	3	0.00
19/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	3115	3	3115	3	0.00
19/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3076	4	3076	4	0.00
19/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3044	3	3044	3	0.00
19/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3012	3	3012	3	0.00
19/06/2019	2033 On 01-August-19			Bond Future	103.09	103.5255	103.0939	103.5255	6,090.00
19/06/2019	2033 On 07-November-19			Bond Future	103.99	104.4331	103.9927	104.4331	0.00
19/06/2019	2033 On 06-February-20			Bond Future	105.98	106.4283	105.9792	106.4283	0.00
19/06/2019	2037 On 01-August-19			Bond Future	9.65	89.8851	9.6527	89.8851	48,561.00
19/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4936	4	4936	4	0.00
19/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	5066	5	5066	5	0.00
19/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	5001	5	5001	5	0.00
19/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	188	0	188	0	0.00
19/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	182	0	182	0	0.00
19/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	194	0	194	0	0.00
19/06/2019	2037 On 07-November-19			Bond Future	9.72	91.6647	9.7190	91.6647	0.00
19/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3675	3	3675	3	0.00
19/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3768	3	3768	3	0.00
19/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3722	3	3722	3	0.00
19/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	1907	2	1907	2	0.00
19/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	1880	2	1880	2	0.00
19/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	1935	2	1935	2	0.00
19/06/2019	2037 On 06-February-20			Bond Future	9.78	89.1348	9.7785	89.1348	0.00
19/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	3210	3	3210	3	0.00
19/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	3173	3	3173	3	0.00
19/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	3136	3	3136	3	0.00
19/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	3998	4	3998	4	0.00
19/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4037	4	4037	4	0.00
19/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	3958	4	3958	4	0.00
19/06/2019	2038 On 01-August-19			Bond Future	120.48	121.0453	120.4838	121.0453	11,362.00
19/06/2019	2038 On 07-November-19			Bond Future	122.90	123.4736	122.9006	123.4736	0.00

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19/06/2019	2038 On 06-February-20			Bond Future	123.59	124.1741	123.5900	124.1741	0.00
19/06/2019	2040 On 01-August-19			Bond Future	9.80	92.4539	9.8036	92.4539	34,951.00
19/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4687	4	4687	4	0.00
19/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4755	4	4755	4	0.00
19/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4823	4	4823	4	0.00
19/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	244	0	244	0	0.00
19/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	261	0	261	0	0.00
19/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	252	0	252	0	0.00
19/06/2019	2040 On 07-November-19			Bond Future	9.87	94.2843	9.8719	94.2843	0.00
19/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3556	3	3556	3	0.00
19/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2548	2	2548	2	1,260.00
19/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	935	1	935	1	1,260.00
19/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3603	3	3603	3	0.00
19/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3651	3	3651	3	0.00
19/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2215	3	2215	3	0.00
19/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2279	3	2279	3	0.00
19/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3138	4	3138	4	0.00
19/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	5797	6	5797	6	0.00
19/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2247	3	2247	3	0.00
19/06/2019	2040 On 06-February-20			Bond Future	9.93	91.5533	9.9334	91.5533	0.00
19/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	3052	3	3052	3	0.00
19/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	3128	3	3128	3	0.00
19/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	3090	3	3090	3	0.00
19/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4588	5	4588	5	0.00
19/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4544	5	4544	5	0.00
19/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4633	5	4633	5	0.00
19/06/2019	2044 On 01-August-19			Bond Future	9.85	89.3126	9.8526	89.3126	42,480.00
19/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4628	4	4628	4	0.00
19/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5590	5	5590	5	0.00
19/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	234	0	234	0	228.00
19/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4696	4	4696	4	0.00
19/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1549	1	1549	1	100.00
19/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4560	4	4560	4	0.00
19/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	200	0	200	0	100.00

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19/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1069	1	1069	1	228.00
19/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3831	3	3831	3	0.00
19/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	433	1	433	1	228.00
19/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	304	0	304	0	0.00
19/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	4505	5	4505	5	0.00
19/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	184	0	184	0	100.00
19/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4268	5	4268	5	0.00
19/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2024	3	2024	3	0.00
19/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	284	0	284	0	0.00
19/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1487	2	1487	2	0.00
19/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	294	0	294	0	0.00
19/06/2019	2044 On 07-November-19			Bond Future	9.92	91.0809	9.9188	91.0809	0.00
19/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3554	3	3554	3	0.00
19/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	6008	6	6008	6	0.00
19/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	635	1	635	1	328.00
19/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2194	2	2194	2	328.00
19/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3601	3	3601	3	0.00
19/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3506	3	3506	3	0.00
19/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2428	3	2428	3	0.00
19/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7046	8	7046	8	0.00
19/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	3700	4	3700	4	0.00
19/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2360	3	2360	3	0.00
19/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2394	3	2394	3	0.00
19/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1240	1	1240	1	328.00
19/06/2019	2044 On 06-February-20			Bond Future	9.98	88.4147	9.9785	88.4147	0.00
19/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	3073	3	3073	3	0.00
19/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	1032	1	1032	1	328.00
19/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2960	3	2960	3	328.00
19/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	3035	3	3035	3	0.00
19/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7938	7	7938	7	0.00
19/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	3111	3	3111	3	0.00
19/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	4860	5	4860	5	0.00
19/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4766	5	4766	5	0.00
19/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1745	2	1745	2	328.00

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19/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	4813	5	4813	5	0.00
19/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	4954	5	4954	5	0.00
19/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	8855	9	8855	9	0.00
19/06/2019	2046 On 01-August-19			Bond Future	113.00	113.7828	113.0045	113.7828	12,658.00
19/06/2019	2046 On 07-November-19			Bond Future	113.55	114.3459	113.5518	114.3459	0.00
19/06/2019	2046 On 06-February-20			Bond Future	115.72	116.5305	115.7211	116.5305	0.00
19/06/2019	2050 On 01-August-19			Bond Future	115.96	116.3717	115.9564	116.3717	11,030.00
19/06/2019	2050 On 07-November-19			Bond Future	118.28	118.7063	118.2823	118.7063	0.00
19/06/2019	2050 On 06-February-20			Bond Future	118.71	119.1380	118.7057	119.1380	0.00
19/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	AL37 On 01-August-19			Index Future	654.77	653.0990	654.7690	653.0990	0.00
19/06/2019	AL37 On 07-November-19			Index Future	667.73	666.0270	667.7300	666.0270	0.00
19/06/2019	AL37 On 06-February-20			Index Future	680.33	678.5940	680.3290	678.5940	0.00
19/06/2019	AL7T On 01-August-19			Index Future	760.64	755.9050	760.6390	755.9050	0.00
19/06/2019	AL7T On 07-November-19			Index Future	775.70	770.8680	775.6960	770.8680	0.00
19/06/2019	AL7T On 06-February-20			Index Future	790.33	785.4130	790.3310	785.4130	0.00
19/06/2019	ALBI On 01-August-19			Index Future	681.08	677.0120	681.0840	677.0120	973.00
19/06/2019	ALBI On 07-November-19			Index Future	694.57	690.4140	694.5670	690.4140	0.00
19/06/2019	ALBI On 06-February-20			Index Future	707.67	703.4410	707.6710	703.4410	0.00
19/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	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
19/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2019	ES33 On 01-August-19			Bond Future	10.79	78.8446	10.7857	78.8446	350.00
19/06/2019	ES33 On 07-November-19			Bond Future	10.90	76.6117	10.9014	76.6117	0.00
19/06/2019	ES33 On 06-February-20			Bond Future	11.01	78.0575	11.0093	78.0575	0.00
19/06/2019	ES42 On 01-August-19			Bond Future	11.17	79.9768	11.1715	79.9768	4,919.00
19/06/2019	ES42 On 07-November-19			Bond Future	11.29	77.2947	11.2890	77.2947	0.00
19/06/2019	ES42 On 06-February-20			Bond Future	11.39	78.7536	11.3945	78.7536	0.00
19/06/2019	GOVI On 01-August-19			GOVI	674.29	670.1040	674.2900	670.1040	437.00
19/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	356000	31	356000	31	0.00
19/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	356100	31	356100	31	0.00
19/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	356200	31	356200	31	0.00
19/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 07-November-19			GOVI	687.64	683.3690	687.6380	683.3690	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
19/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	147380	10	147380	10	0.00
19/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	147280	10	147280	10	0.00
19/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	147180	10	147180	10	0.00
19/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 06-February-20			GOVI	700.61	696.2630	700.6120	696.2630	0.00
19/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
19/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	25180	7	25180	7	0.00
19/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	25380	7	25380	7	0.00
19/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	25280	7	25280	7	0.00
19/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2019	IGOV On 01-August-19			Index Future	259.27	260.2480	259.2730	260.2480	815.00
19/06/2019	IGOV On 07-November-19			Index Future	264.47	265.4690	264.4740	265.4690	218.00
19/06/2019	IGOV On 06-February-20			Index Future	269.53	270.5400	269.5260	270.5400	0.00
19/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
19/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
19/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
19/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
19/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
19/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
19/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
19/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.83	98.8400	98.8300	98.8400	0.00
19/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.4800	95.4600	95.4800	0.00
19/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.47	94.4900	94.4700	94.4900	0.00
19/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.45	93.4600	93.4500	93.4600	0.00
19/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.39	93.4100	93.3900	93.4100	0.00
19/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.38	95.4100	95.3800	95.4100	51.00
19/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.32	95.3500	95.3200	95.3500	0.00
19/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.30	96.3500	96.3000	96.3500	0.00
19/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.05	100.1300	100.0500	100.1300	0.00
19/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.13	101.2300	101.1300	101.2300	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
19/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.26	94.3900	94.2600	94.3900	0.00
19/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.20	100.3500	100.2000	100.3500	0.00
19/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.49	95.6700	95.4900	95.6700	0.00
19/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.22	91.6100	91.2200	91.6100	0.00
19/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.10	88.5100	88.1000	88.5100	0.00
19/06/2019	IS10 On 15-June-26			Interest Rate Swap	86.75	87.1800	86.7500	87.1800	0.00
19/06/2019	IS10 On 21-September-26			Interest Rate Swap	88.90	89.3500	88.9000	89.3500	0.00
19/06/2019	IS10 On 21-December-26			Interest Rate Swap	92.73	93.1900	92.7300	93.1900	0.00
19/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.23	91.6900	91.2300	91.6900	0.00
19/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.31	93.7800	93.3100	93.7800	0.00
19/06/2019	IS10 On 20-September-27			Interest Rate Swap	98.82	99.3000	98.8200	99.3000	0.00
19/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.15	99.6300	99.1500	99.6300	0.00
19/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.49	93.0000	92.4900	93.0000	0.00
19/06/2019	IS10 On 20-June-28			Interest Rate Swap	99.80	100.3000	99.8000	100.3000	0.00
19/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.19	93.7200	93.1900	93.7200	0.00
19/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/06/2019	R023 On 01-August-19			Bond Future	7.25	104.7060	7.2460	104.7060	55,899.00
19/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	5101	5	5101	5	0.00
19/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	5159	5	5159	5	0.00
19/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	5130	5	5130	5	0.00
19/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R023 On 07-November-19			Bond Future	7.23	102.8468	7.2312	102.8468	0.00
19/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2358	2	2358	2	0.00
19/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2384	2	2384	2	0.00
19/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2409	2	2409	2	0.00
19/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	196	0	196	0	0.00
19/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	200	0	200	0	0.00
19/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	203	0	203	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
19/06/2019	R023 On 06-February-20			Bond Future	7.20	104.7877	7.1989	104.7877	0.00
19/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1462	1	1462	1	0.00
19/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1502	1	1502	1	0.00
19/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1482	1	1482	1	0.00
19/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	587	1	587	1	0.00
19/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	580	1	580	1	0.00
19/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	594	1	594	1	0.00
19/06/2019	R035 On 01-August-19			Bond Future	9.54	97.7995	9.5408	97.7995	65,023.00
19/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	5310	5	5310	5	0.00
19/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	5244	5	5244	5	0.00
19/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	5178	5	5178	5	0.00
19/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	144	0	144	0	0.00
19/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	149	0	149	0	0.00
19/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	138	0	138	0	0.00
19/06/2019	R035 On 07-November-19			Bond Future	9.61	95.2328	9.6114	95.2328	0.00
19/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	612	1	612	1	3,500.00
19/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2259	2	2259	2	3,500.00
19/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3729	3	3729	3	0.00
19/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3776	3	3776	3	0.00
19/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3823	3	3823	3	0.00
19/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5466	5	5466	5	0.00
19/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	1769	2	1769	2	0.00
19/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	1795	2	1795	2	0.00
19/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1078	1	1078	1	3,500.00
19/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	1742	2	1742	2	0.00
19/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	2956	3	2956	3	0.00
19/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6081	7	6081	7	0.00
19/06/2019	R035 On 06-February-20			Bond Future	9.68	97.0300	9.6754	97.0300	0.00
19/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	3245	3	3245	3	0.00
19/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	3207	3	3207	3	0.00
19/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	3170	3	3170	3	0.00
19/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	3812	4	3812	4	0.00
19/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3735	4	3735	4	0.00
19/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	3773	4	3773	4	0.00

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19/06/2019	R186 On 01-August-19			Bond Future	8.19	113.3288	8.1887	113.3288	123,148.00
19/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	7503	7	7503	7	0.00
19/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1278	1	1278	1	6,000.00
19/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	4956	4	4956	4	6,000.00
19/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	7611	7	7611	7	0.00
19/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1589	1	1589	1	0.00
19/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	7557	7	7557	7	0.00
19/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	5880	5	5880	5	0.00
19/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3091	3	3091	3	0.00
19/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	10463	10	10463	10	0.00
19/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	2345	2	2345	2	0.00
19/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	469	1	469	1	0.00
19/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	131	0	131	0	3,100.00
19/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	1	0	1	0	0.00
19/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	11	0	11	0	0.00
19/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	1	0	1	0	0.00
19/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
19/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	243	0	243	0	3,100.00
19/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	26	0	26	0	0.00
19/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	625	1	625	1	0.00
19/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	2	0	2	0	0.00
19/06/2019	R186 On 07-November-19			Bond Future	8.23	115.5725	8.2271	115.5725	2,660.00
19/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3609	3	3609	3	0.00
19/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4535	4	4535	4	0.00
19/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1764	1	1764	1	5,000.00
19/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4626	4	4626	4	0.00
19/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4581	4	4581	4	0.00
19/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	544	1	544	1	0.00
19/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1747	2	1747	2	0.00
19/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	552	1	552	1	0.00
19/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	787	1	787	1	5,000.00
19/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	561	1	561	1	0.00
19/06/2019	R186 On 06-February-20			Bond Future	8.26	112.4469	8.2553	112.4469	0.00
19/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3205	3	3205	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
19/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3279	3	3279	3	0.00
19/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3242	3	3242	3	0.00
19/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1572	2	1572	2	0.00
19/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1555	2	1555	2	0.00
19/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1589	2	1589	2	0.00
19/06/2019	R197 On 01-August-19			Bond Future	301.97	302.5565	301.9706	302.5565	2,507.00
19/06/2019	R197 On 07-November-19			Bond Future	308.03	308.6261	308.0280	308.6261	0.00
19/06/2019	R197 On 06-February-20			Bond Future	306.25	306.8598	306.2498	306.8598	0.00
19/06/2019	R202 On 01-August-19			Bond Future	231.48	232.9420	231.4801	232.9420	9,479.00
19/06/2019	R202 On 07-November-19			Bond Future	236.12	237.6150	236.1234	237.6150	0.00
19/06/2019	R202 On 06-February-20			Bond Future	236.56	238.0846	236.5642	238.0846	0.00
19/06/2019	R207 On 01-August-19			Bond Future	6.03	100.9241	6.0269	100.9241	4,891.00
19/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	565	1	565	1	0.00
19/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	570	1	570	1	0.00
19/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	574	1	574	1	0.00
19/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 07-November-19			Bond Future	3.89	102.9222	3.8887	102.9222	0.00
19/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
19/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	329	0	329	0	0.00
19/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	327	0	327	0	0.00
19/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	325	0	325	0	0.00
19/06/2019	R208 On 01-August-19			Bond Future	6.42	102.8528	6.4171	102.8528	10,796.00
19/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2668	3	2668	3	0.00
19/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2653	3	2653	3	0.00
19/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2638	3	2638	3	0.00
19/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
19/06/2019	R208 On 07-November-19			Bond Future	6.21	101.4847	6.2053	101.4847	0.00
19/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	879	1	879	1	0.00

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19/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	867	1	867	1	0.00
19/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	855	1	855	1	0.00
19/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	51	0	51	0	0.00
19/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	52	0	52	0	0.00
19/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	50	0	50	0	0.00
19/06/2019	R208 On 06-February-20			Bond Future	5.87	103.3999	5.8732	103.3999	0.00
19/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	414	0	414	0	0.00
19/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	422	0	422	0	0.00
19/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	430	0	430	0	0.00
19/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	139	0	139	0	0.00
19/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	145	0	145	0	0.00
19/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	142	0	142	0	0.00
19/06/2019	R209 On 01-August-19			Bond Future	9.50	74.6572	9.5027	74.6572	89,261.00
19/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	4265	4	4265	4	0.00
19/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	622	0	622	0	7,560.00
19/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	4376	4	4376	4	0.00
19/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	4321	4	4321	4	0.00
19/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2435	2	2435	2	7,560.00
19/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	6000	5	6000	5	0.00
19/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	54	0	54	0	7,560.00
19/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	159	0	159	0	0.00
19/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	1980	2	1980	2	0.00
19/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	509	1	509	1	0.00
19/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	165	0	165	0	0.00
19/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	154	0	154	0	0.00
19/06/2019	R209 On 07-November-19			Bond Future	9.56	72.9831	9.5633	72.9831	0.00
19/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	3133	3	3133	3	0.00
19/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	3213	3	3213	3	0.00
19/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	3173	3	3173	3	0.00
19/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1588	2	1588	2	0.00
19/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1565	2	1565	2	0.00
19/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1612	2	1612	2	0.00
19/06/2019	R209 On 06-February-20			Bond Future	9.62	74.3605	9.6159	74.3605	0.00
19/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2652	2	2652	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
19/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2684	2	2684	2	0.00
19/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2620	2	2620	2	0.00
19/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3374	4	3374	4	0.00
19/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3341	4	3341	4	0.00
19/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3307	4	3307	4	0.00
19/06/2019	R210 On 01-August-19			Bond Future	189.35	189.9916	189.3523	189.9916	2,142.00
19/06/2019	R210 On 07-November-19			Bond Future	190.54	191.1964	190.5438	191.1964	0.00
19/06/2019	R210 On 06-February-20			Bond Future	194.18	194.8493	194.1839	194.8493	0.00
19/06/2019	R212 On 01-August-19			Bond Future	159.76	159.8683	159.7573	159.8683	6,690.00
19/06/2019	R212 On 07-November-19			Bond Future	162.96	163.0755	162.9619	163.0755	0.00
19/06/2019	R212 On 06-February-20			Bond Future	163.83	163.9449	163.8289	163.9449	0.00
19/06/2019	R213 On 01-August-19			Bond Future	9.11	87.4519	9.1120	87.4519	17,378.00
19/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	5323	5	5323	5	0.00
19/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	5436	5	5436	5	0.00
19/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	5379	5	5379	5	0.00
19/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	51	0	51	0	0.00
19/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	47	0	47	0	0.00
19/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	49	0	49	0	0.00
19/06/2019	R213 On 07-November-19			Bond Future	9.17	85.6317	9.1738	85.6317	3,080.00
19/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3645	3	3645	3	0.00
19/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3731	3	3731	3	0.00
19/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3688	3	3688	3	0.00
19/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1163	1	1163	1	0.00
19/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1130	1	1130	1	0.00
19/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1146	1	1146	1	0.00
19/06/2019	R213 On 06-February-20			Bond Future	9.23	87.2477	9.2290	87.2477	0.00
19/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2929	3	2929	3	0.00
19/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2895	3	2895	3	0.00
19/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2861	3	2861	3	0.00
19/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2644	3	2644	3	0.00
19/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2672	3	2672	3	0.00
19/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2617	3	2617	3	0.00
19/06/2019	R214 On 01-August-19			Bond Future	9.81	72.8461	9.8094	72.8461	10,625.00
19/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3651	3	3651	3	0.00

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19/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3705	3	3705	3	0.00
19/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3596	3	3596	3	0.00
19/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	266	0	266	0	0.00
19/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	257	0	257	0	0.00
19/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	249	0	249	0	0.00
19/06/2019	R214 On 07-November-19			Bond Future	9.88	70.9904	9.8763	70.9904	0.00
19/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2888	3	2888	3	0.00
19/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2850	3	2850	3	0.00
19/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2926	3	2926	3	0.00
19/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2029	2	2029	2	0.00
19/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2001	2	2001	2	0.00
19/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	1974	2	1974	2	0.00
19/06/2019	R214 On 06-February-20			Bond Future	9.94	72.3302	9.9371	72.3302	0.00
19/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2469	2	2469	2	0.00
19/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2531	2	2531	2	0.00
19/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2500	2	2500	2	0.00
19/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	3963	4	3963	4	0.00
19/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	3925	4	3925	4	0.00
19/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4000	4	4000	4	0.00
19/06/2019	R248 On 01-August-19			Bond Future	9.82	92.9508	9.8194	92.9508	102,804.00
19/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4774	4	4774	4	0.00
19/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4704	4	4704	4	0.00
19/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4635	4	4635	4	0.00
19/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	296	1	296	1	0.00
19/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	306	1	306	1	0.00
19/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	286	1	286	1	0.00
19/06/2019	R248 On 07-November-19			Bond Future	9.89	90.3516	9.8862	90.3516	2,048.00
19/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3644	3	3644	3	0.00
19/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3595	3	3595	3	0.00
19/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3547	3	3547	3	0.00
19/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2461	3	2461	3	0.00
19/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2497	3	2497	3	0.00
19/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2426	3	2426	3	0.00
19/06/2019	R248 On 06-February-20			Bond Future	9.95	92.0567	9.9470	92.0567	0.00

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19/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	3018	3	3018	3	0.00
19/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	3058	3	3058	3	0.00
19/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2979	3	2979	3	0.00
19/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5018	5	5018	5	0.00
19/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5116	6	5116	6	0.00
19/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5067	5	5067	5	0.00