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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
20/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	2025 On 01-August-19			Bond Future	135.80	135.3140	135.7979	135.3140	1,622.00
20/06/2019	2025 On 07-November-19			Bond Future	138.52	138.0283	138.5219	138.0283	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
20/06/2019	2025 On 06-February-20			Bond Future	139.69	139.1909	139.6938	139.1909	0.00
20/06/2019	2029 On 01-August-19			Bond Future	102.66	102.2855	102.6594	102.2855	4,132.00
20/06/2019	2029 On 07-November-19			Bond Future	103.62	103.2430	103.6243	103.2430	0.00
20/06/2019	2029 On 06-February-20			Bond Future	105.60	105.2152	105.6038	105.2152	0.00
20/06/2019	2030 On 01-August-19			Bond Future	8.80	93.8253	8.7955	93.8253	73,595.00
20/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	157	0	157	0	2,025.00
20/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2961	2	2961	2	5,400.00
20/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	5634	5	5634	5	0.00
20/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	5576	5	5576	5	0.00
20/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	6920	6	6920	6	0.00
20/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6978	6	6978	6	0.00
20/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	2597	2	2597	2	2,025.00
20/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	692	0	692	0	5,400.00
20/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	6862	6	6862	6	0.00
20/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	986	1	986	1	0.00
20/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	3230	2	3230	2	0.00
20/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	3067	2	3067	2	0.00
20/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	229	0	229	0	3,100.00
20/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	204	0	204	0	0.00
20/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1152	2	1152	2	0.00
20/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	13	0	13	0	0.00
20/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	38	0	38	0	4,800.00
20/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	14	0	14	0	0.00
20/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	1514	2	1514	2	0.00
20/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	14	0	14	0	0.00
20/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	324	1	324	1	0.00
20/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	37	0	37	0	5,400.00
20/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	248	0	248	0	0.00
20/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3119	4	3119	4	0.00
20/06/2019	2030 On 07-November-19			Bond Future	8.85	95.6828	8.8457	95.6828	200.00
20/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	4725	4	4725	4	0.00
20/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	3029	2	3029	2	5,500.00
20/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	1344	1	1344	1	5,500.00
20/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4773	4	4773	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
20/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	6122	5	6122	5	0.00
20/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	4677	4	4677	4	0.00
20/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	3110	3	3110	3	0.00
20/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5816	5	5816	5	0.00
20/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	1265	1	1265	1	0.00
20/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1379	2	1379	2	0.00
20/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	559	1	559	1	0.00
20/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	796	1	796	1	0.00
20/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3049	4	3049	4	0.00
20/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1422	2	1422	2	0.00
20/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	783	1	783	1	0.00
20/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	2931	4	2931	4	0.00
20/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	771	1	771	1	0.00
20/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	510	1	510	1	5,500.00
20/06/2019	2030 On 06-February-20			Bond Future	8.89	93.4791	8.8884	93.4791	0.00
20/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	3560	3	3560	3	0.00
20/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3599	3	3599	3	0.00
20/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3638	3	3638	3	0.00
20/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	1954	2	1954	2	0.00
20/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2000	2	2000	2	0.00
20/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	1977	2	1977	2	0.00
20/06/2019	2032 On 01-August-19			Bond Future	9.14	95.4677	9.1369	95.4677	43,705.00
20/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	6585	6	6585	6	0.00
20/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	6523	6	6523	6	0.00
20/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	6461	6	6461	6	0.00
20/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	45	0	45	0	0.00
20/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	41	0	41	0	0.00
20/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	43	0	43	0	0.00
20/06/2019	2032 On 07-November-19			Bond Future	9.20	93.1968	9.1968	93.1968	0.00
20/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	4557	4	4557	4	0.00
20/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	4508	4	4508	4	0.00
20/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	4460	4	4460	4	0.00
20/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1033	1	1033	1	0.00
20/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1050	1	1050	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
20/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1016	1	1016	1	0.00
20/06/2019	2032 On 06-February-20			Bond Future	9.25	94.9555	9.2480	94.9555	0.00
20/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	3611	3	3611	3	0.00
20/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	3649	3	3649	3	0.00
20/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	3572	3	3572	3	0.00
20/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	2675	3	2675	3	0.00
20/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	2646	3	2646	3	0.00
20/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	2617	3	2617	3	0.00
20/06/2019	2033 On 01-August-19			Bond Future	103.11	103.0939	103.1109	103.0939	6,090.00
20/06/2019	2033 On 07-November-19			Bond Future	104.01	103.9927	104.0099	103.9927	0.00
20/06/2019	2033 On 06-February-20			Bond Future	106.00	105.9792	105.9967	105.9792	0.00
20/06/2019	2037 On 01-August-19			Bond Future	9.60	90.4911	9.6012	90.4911	50,297.00
20/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	5292	5	5292	5	0.00
20/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	5424	5	5424	5	0.00
20/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	5358	5	5358	5	0.00
20/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	144	0	144	0	0.00
20/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	139	0	139	0	0.00
20/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	150	0	150	0	0.00
20/06/2019	2037 On 07-November-19			Bond Future	9.67	92.2825	9.6658	92.2825	0.00
20/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3922	4	3922	4	0.00
20/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	4018	4	4018	4	0.00
20/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3970	4	3970	4	0.00
20/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	1747	2	1747	2	0.00
20/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	1721	2	1721	2	0.00
20/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	1773	2	1773	2	0.00
20/06/2019	2037 On 06-February-20			Bond Future	9.72	89.7640	9.7235	89.7640	0.00
20/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	3409	3	3409	3	0.00
20/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	3370	3	3370	3	0.00
20/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	3332	3	3332	3	0.00
20/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	3779	4	3779	4	0.00
20/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	3817	4	3817	4	0.00
20/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	3741	4	3741	4	0.00
20/06/2019	2038 On 01-August-19			Bond Future	120.95	120.4838	120.9483	120.4838	11,362.00
20/06/2019	2038 On 07-November-19			Bond Future	123.37	122.9006	123.3746	122.9006	0.00

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20/06/2019	2038 On 06-February-20			Bond Future	124.07	123.5900	124.0729	123.5900	0.00
20/06/2019	2040 On 01-August-19			Bond Future	9.75	93.1007	9.7470	93.1007	34,951.00
20/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	5095	5	5095	5	0.00
20/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	5164	5	5164	5	0.00
20/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	5234	5	5234	5	0.00
20/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	184	0	184	0	0.00
20/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	198	0	198	0	0.00
20/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	191	0	191	0	0.00
20/06/2019	2040 On 07-November-19			Bond Future	9.81	94.9438	9.8134	94.9438	0.00
20/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3833	4	3833	4	0.00
20/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2776	3	2776	3	1,260.00
20/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	1051	1	1051	1	1,260.00
20/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3882	4	3882	4	0.00
20/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3932	4	3932	4	0.00
20/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2017	2	2017	2	0.00
20/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2077	2	2077	2	0.00
20/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	2886	3	2886	3	0.00
20/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	5434	6	5434	6	0.00
20/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2046	2	2046	2	0.00
20/06/2019	2040 On 06-February-20			Bond Future	9.87	92.2250	9.8731	92.2250	0.00
20/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	3271	3	3271	3	0.00
20/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	3350	3	3350	3	0.00
20/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	3311	3	3311	3	0.00
20/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4320	5	4320	5	0.00
20/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4277	5	4277	5	0.00
20/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4363	5	4363	5	0.00
20/06/2019	2044 On 01-August-19			Bond Future	9.80	90.0109	9.8011	90.0109	40,695.00
20/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4999	5	4999	5	0.00
20/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5981	6	5981	6	0.00
20/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	288	0	288	0	228.00
20/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	5068	5	5068	5	0.00
20/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1766	2	1766	2	100.00
20/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4929	5	4929	5	0.00
20/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	247	0	247	0	100.00

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20/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1239	1	1239	1	228.00
20/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	4177	4	4177	4	0.00
20/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	345	0	345	0	228.00
20/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	238	0	238	0	0.00
20/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	4118	5	4118	5	0.00
20/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	141	0	141	0	100.00
20/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	3887	4	3887	4	0.00
20/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	1759	2	1759	2	0.00
20/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	222	0	222	0	0.00
20/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1268	1	1268	1	0.00
20/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	230	0	230	0	0.00
20/06/2019	2044 On 07-November-19			Bond Future	9.87	91.7928	9.8657	91.7928	0.00
20/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3805	4	3805	4	0.00
20/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	6335	6	6335	6	0.00
20/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	713	1	713	1	328.00
20/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2381	2	2381	2	328.00
20/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3854	4	3854	4	0.00
20/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3756	4	3756	4	0.00
20/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2234	2	2234	2	0.00
20/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	6682	7	6682	7	0.00
20/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	3444	4	3444	4	0.00
20/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2170	2	2170	2	0.00
20/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2202	2	2202	2	0.00
20/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1124	1	1124	1	328.00
20/06/2019	2044 On 06-February-20			Bond Future	9.92	89.1399	9.9237	89.1399	0.00
20/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	3272	3	3272	3	0.00
20/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	1126	1	1126	1	328.00
20/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	3154	3	3154	3	328.00
20/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	3233	3	3233	3	0.00
20/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	8270	8	8270	8	0.00
20/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	3312	3	3312	3	0.00
20/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	4606	5	4606	5	0.00
20/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4515	5	4515	5	0.00
20/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1626	2	1626	2	328.00

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20/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	4560	5	4560	5	0.00
20/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	4697	5	4697	5	0.00
20/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	8498	9	8498	9	0.00
20/06/2019	2046 On 01-August-19			Bond Future	112.61	113.0045	112.6088	113.0045	12,658.00
20/06/2019	2046 On 07-November-19			Bond Future	113.15	113.5518	113.1480	113.5518	0.00
20/06/2019	2046 On 06-February-20			Bond Future	115.31	115.7211	115.3096	115.7211	0.00
20/06/2019	2050 On 01-August-19			Bond Future	116.21	115.9564	116.2128	115.9564	11,030.00
20/06/2019	2050 On 07-November-19			Bond Future	118.54	118.2823	118.5440	118.2823	0.00
20/06/2019	2050 On 06-February-20			Bond Future	118.97	118.7057	118.9722	118.7057	0.00
20/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	AL37 On 01-August-19			Index Future	657.10	654.7690	657.1000	654.7690	0.00
20/06/2019	AL37 On 07-November-19			Index Future	670.11	667.7300	670.1070	667.7300	0.00
20/06/2019	AL37 On 06-February-20			Index Future	682.75	680.3290	682.7500	680.3290	0.00
20/06/2019	AL7T On 01-August-19			Index Future	766.74	760.6390	766.7380	760.6390	0.00
20/06/2019	AL7T On 07-November-19			Index Future	781.92	775.6960	781.9160	775.6960	0.00
20/06/2019	AL7T On 06-February-20			Index Future	796.67	790.3310	796.6680	790.3310	0.00
20/06/2019	ALBI On 01-August-19			Index Future	685.09	681.0840	685.0930	681.0840	973.00
20/06/2019	ALBI On 07-November-19			Index Future	698.65	694.5670	698.6540	694.5670	0.00
20/06/2019	ALBI On 06-February-20			Index Future	711.84	707.6710	711.8360	707.6710	0.00
20/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	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
20/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2019	ES33 On 01-August-19			Bond Future	10.72	79.3745	10.7235	79.3745	350.00
20/06/2019	ES33 On 07-November-19			Bond Future	10.84	77.1519	10.8369	77.1519	0.00
20/06/2019	ES33 On 06-February-20			Bond Future	10.94	78.6078	10.9424	78.6078	0.00
20/06/2019	ES42 On 01-August-19			Bond Future	11.11	80.4737	11.1144	80.4737	4,919.00
20/06/2019	ES42 On 07-November-19			Bond Future	11.23	77.8013	11.2297	77.8013	0.00
20/06/2019	ES42 On 06-February-20			Bond Future	11.33	79.2696	11.3332	79.2696	0.00
20/06/2019	GOVI On 01-August-19			GOVI	678.32	674.2900	678.3190	674.2900	437.00
20/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	396290	36	396290	36	0.00
20/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	396390	36	396390	36	0.00
20/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	396490	36	396490	36	0.00
20/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 07-November-19			GOVI	691.75	687.6380	691.7470	687.6380	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
20/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	188470	15	188470	15	0.00
20/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	188370	15	188370	15	0.00
20/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	188270	15	188270	15	0.00
20/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
20/06/2019	GOVI On 06-February-20			GOVI	704.80	700.6120	704.7980	700.6120	0.00
20/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	16480	0	16480	0	0.00
20/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	16580	0	16580	0	0.00
20/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	16680	0	16680	0	0.00
20/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	3	0	3	0.00
20/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	3	0	3	0.00
20/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	3	0	3	0.00
20/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2019	IGOV On 01-August-19			Index Future	259.56	259.2730	259.5570	259.2730	815.00
20/06/2019	IGOV On 07-November-19			Index Future	264.76	264.4740	264.7630	264.4740	218.00
20/06/2019	IGOV On 06-February-20			Index Future	269.82	269.5260	269.8210	269.5260	0.00
20/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
20/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
20/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
20/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8500	101.8400	101.8500	0.00
20/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.68	102.7200	102.6800	102.7200	0.00
20/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5800	98.5400	98.5800	0.00
20/06/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	102.0100	101.9500	102.0100	0.00
20/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.8300	98.7500	98.8300	0.00
20/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.37	95.4600	95.3700	95.4600	0.00
20/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.36	94.4700	94.3600	94.4700	0.00
20/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.4500	93.3100	93.4500	0.00
20/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.23	93.3900	93.2300	93.3900	0.00
20/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.20	95.3800	95.2000	95.3800	51.00
20/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.13	95.3200	95.1300	95.3200	0.00
20/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.10	96.3000	96.1000	96.3000	0.00
20/06/2019	IS05 On 20-September-22			Interest Rate Swap	99.85	100.0500	99.8500	100.0500	0.00
20/06/2019	IS05 On 20-December-22			Interest Rate Swap	100.93	101.1300	100.9300	101.1300	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
20/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.05	94.2600	94.0500	94.2600	0.00
20/06/2019	IS05 On 20-June-23			Interest Rate Swap	99.98	100.2000	99.9800	100.2000	0.00
20/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.26	95.4900	95.2600	95.4900	0.00
20/06/2019	IS10 On 17-December-25			Interest Rate Swap	90.84	91.2200	90.8400	91.2200	0.00
20/06/2019	IS10 On 16-March-26			Interest Rate Swap	87.70	88.1000	87.7000	88.1000	0.00
20/06/2019	IS10 On 15-June-26			Interest Rate Swap	86.34	86.7500	86.3400	86.7500	0.00
20/06/2019	IS10 On 21-September-26			Interest Rate Swap	88.46	88.9000	88.4600	88.9000	0.00
20/06/2019	IS10 On 21-December-26			Interest Rate Swap	92.26	92.7300	92.2600	92.7300	0.00
20/06/2019	IS10 On 15-March-27			Interest Rate Swap	90.72	91.2300	90.7200	91.2300	0.00
20/06/2019	IS10 On 21-June-27			Interest Rate Swap	92.78	93.3100	92.7800	93.3100	0.00
20/06/2019	IS10 On 20-September-27			Interest Rate Swap	98.29	98.8200	98.2900	98.8200	0.00
20/06/2019	IS10 On 20-December-27			Interest Rate Swap	98.61	99.1500	98.6100	99.1500	0.00
20/06/2019	IS10 On 22-March-28			Interest Rate Swap	91.93	92.4900	91.9300	92.4900	0.00
20/06/2019	IS10 On 20-June-28			Interest Rate Swap	99.25	99.8000	99.2500	99.8000	0.00
20/06/2019	IS10 On 19-September-28			Interest Rate Swap	92.63	93.1900	92.6300	93.1900	0.00
20/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/06/2019	R023 On 01-August-19			Bond Future	7.15	104.9003	7.1528	104.9003	55,549.00
20/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	5393	5	5393	5	0.00
20/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	5451	5	5451	5	0.00
20/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	5422	5	5422	5	0.00
20/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R023 On 07-November-19			Bond Future	7.13	103.0448	7.1294	103.0448	0.00
20/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2610	2	2610	2	0.00
20/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2636	2	2636	2	0.00
20/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2661	2	2661	2	0.00
20/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	151	0	151	0	0.00
20/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	154	0	154	0	0.00
20/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	156	0	156	0	0.00
20/06/2019	R023 On 06-February-20			Bond Future	7.09	104.9891	7.0876	104.9891	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
20/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1663	1	1663	1	0.00
20/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1705	2	1705	2	0.00
20/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1684	1	1684	1	0.00
20/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	485	1	485	1	0.00
20/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	480	1	480	1	0.00
20/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	491	1	491	1	0.00
20/06/2019	R035 On 01-August-19			Bond Future	9.48	98.4790	9.4792	98.4790	65,238.00
20/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	5748	5	5748	5	0.00
20/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	5681	5	5681	5	0.00
20/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	5614	5	5614	5	0.00
20/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	103	0	103	0	0.00
20/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	107	0	107	0	0.00
20/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	100	0	100	0	0.00
20/06/2019	R035 On 07-November-19			Bond Future	9.55	95.9255	9.5475	95.9255	0.00
20/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2486	2	2486	2	3,500.00
20/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	4032	4	4032	4	0.00
20/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	705	1	705	1	3,500.00
20/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	4081	4	4081	4	0.00
20/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	4130	4	4130	4	0.00
20/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5829	5	5829	5	0.00
20/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	1587	2	1587	2	0.00
20/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	1612	2	1612	2	0.00
20/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	955	1	955	1	3,500.00
20/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	2697	3	2697	3	0.00
20/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	1563	2	1563	2	0.00
20/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	5688	6	5688	6	0.00
20/06/2019	R035 On 06-February-20			Bond Future	9.61	97.7356	9.6094	97.7356	0.00
20/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	3488	3	3488	3	0.00
20/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	3449	3	3449	3	0.00
20/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	3410	3	3410	3	0.00
20/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	3556	4	3556	4	0.00
20/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3484	4	3484	4	0.00
20/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	3520	4	3520	4	0.00
20/06/2019	R186 On 01-August-19			Bond Future	8.06	113.9077	8.0554	113.9077	127,650.00

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20/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	8291	8	8291	8	0.00
20/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1804	1	1804	1	6,000.00
20/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	5728	5	5728	5	6,000.00
20/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	8398	8	8398	8	0.00
20/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	2169	2	2169	2	0.00
20/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	8344	8	8344	8	0.00
20/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3811	3	3811	3	0.00
20/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	6662	6	6662	6	0.00
20/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	11252	10	11252	10	0.00
20/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	3014	2	3014	2	0.00
20/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	261	0	261	0	0.00
20/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	62	0	62	0	3,100.00
20/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	4	0	4	0	0.00
20/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
20/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	123	0	123	0	3,100.00
20/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	363	1	363	1	0.00
20/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	11	0	11	0	0.00
20/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R186 On 07-November-19			Bond Future	8.09	116.1626	8.0868	116.1626	2,660.00
20/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	4215	4	4215	4	0.00
20/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	5192	5	5192	5	0.00
20/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	2196	2	2196	2	5,000.00
20/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	5287	5	5287	5	0.00
20/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	5239	5	5239	5	0.00
20/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	400	1	400	1	0.00
20/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1376	2	1376	2	0.00
20/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	407	1	407	1	0.00
20/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	589	1	589	1	5,000.00
20/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	414	1	414	1	0.00
20/06/2019	R186 On 06-February-20			Bond Future	8.11	113.0480	8.1080	113.0480	0.00
20/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3729	3	3729	3	0.00
20/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3809	3	3809	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
20/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3769	3	3769	3	0.00
20/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1280	2	1280	2	0.00
20/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1266	2	1266	2	0.00
20/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1294	2	1294	2	0.00
20/06/2019	R197 On 01-August-19			Bond Future	302.02	301.9706	302.0159	301.9706	2,507.00
20/06/2019	R197 On 07-November-19			Bond Future	308.07	308.0280	308.0740	308.0280	0.00
20/06/2019	R197 On 06-February-20			Bond Future	306.30	306.2498	306.2965	306.2498	0.00
20/06/2019	R202 On 01-August-19			Bond Future	231.52	231.4801	231.5181	231.4801	9,579.00
20/06/2019	R202 On 07-November-19			Bond Future	236.16	236.1234	236.1621	236.1234	0.00
20/06/2019	R202 On 06-February-20			Bond Future	236.60	236.5642	236.6035	236.5642	0.00
20/06/2019	R207 On 01-August-19			Bond Future	5.94	100.9253	5.9449	100.9253	4,891.00
20/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	601	1	601	1	0.00
20/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	605	1	605	1	0.00
20/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	610	1	610	1	0.00
20/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 07-November-19			Bond Future	3.69	102.9232	3.6856	102.9232	0.00
20/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
20/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	292	0	292	0	0.00
20/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	291	0	291	0	0.00
20/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	289	0	289	0	0.00
20/06/2019	R208 On 01-August-19			Bond Future	6.31	102.8630	6.3058	102.8630	10,796.00
20/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2841	3	2841	3	0.00
20/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2826	3	2826	3	0.00
20/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2811	3	2811	3	0.00
20/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
20/06/2019	R208 On 07-November-19			Bond Future	6.07	101.4949	6.0715	101.4949	0.00
20/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	1035	1	1035	1	0.00
20/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	1023	1	1023	1	0.00

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20/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	1011	1	1011	1	0.00
20/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	31	0	31	0	0.00
20/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	32	0	32	0	0.00
20/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	30	0	30	0	0.00
20/06/2019	R208 On 06-February-20			Bond Future	5.71	103.4101	5.7091	103.4101	0.00
20/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	541	0	541	0	0.00
20/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	550	0	550	0	0.00
20/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	558	0	558	0	0.00
20/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	89	0	89	0	0.00
20/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	93	0	93	0	0.00
20/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	91	0	91	0	0.00
20/06/2019	R209 On 01-August-19			Bond Future	9.44	75.2369	9.4413	75.2369	89,261.00
20/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	4630	4	4630	4	0.00
20/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	4743	4	4743	4	0.00
20/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	754	1	754	1	7,560.00
20/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	4687	4	4687	4	0.00
20/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2734	2	2734	2	7,560.00
20/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	6392	6	6392	6	0.00
20/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	38	0	38	0	7,560.00
20/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	117	0	117	0	0.00
20/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	1704	2	1704	2	0.00
20/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	400	1	400	1	0.00
20/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	122	0	122	0	0.00
20/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	113	0	113	0	0.00
20/06/2019	R209 On 07-November-19			Bond Future	9.50	73.5741	9.4999	73.5741	0.00
20/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	3389	3	3389	3	0.00
20/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	3472	3	3472	3	0.00
20/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	3431	3	3431	3	0.00
20/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1430	2	1430	2	0.00
20/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1408	2	1408	2	0.00
20/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1451	2	1451	2	0.00
20/06/2019	R209 On 06-February-20			Bond Future	9.55	74.9625	9.5506	74.9625	0.00
20/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2855	3	2855	3	0.00
20/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2889	3	2889	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
20/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2822	3	2822	3	0.00
20/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3152	3	3152	3	0.00
20/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3120	3	3120	3	0.00
20/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3088	3	3088	3	0.00
20/06/2019	R210 On 01-August-19			Bond Future	189.67	189.3523	189.6742	189.3523	2,142.00
20/06/2019	R210 On 07-November-19			Bond Future	190.87	190.5438	190.8723	190.5438	0.00
20/06/2019	R210 On 06-February-20			Bond Future	194.52	194.1839	194.5184	194.1839	0.00
20/06/2019	R212 On 01-August-19			Bond Future	159.88	159.7573	159.8805	159.7573	6,690.00
20/06/2019	R212 On 07-November-19			Bond Future	163.09	162.9619	163.0875	162.9619	0.00
20/06/2019	R212 On 06-February-20			Bond Future	163.96	163.8289	163.9567	163.8289	0.00
20/06/2019	R213 On 01-August-19			Bond Future	8.99	88.1057	8.9894	88.1057	17,378.00
20/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	6079	5	6079	5	0.00
20/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	6193	5	6193	5	0.00
20/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	6136	5	6136	5	0.00
20/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	25	0	25	0	0.00
20/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	23	0	23	0	0.00
20/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	24	0	24	0	0.00
20/06/2019	R213 On 07-November-19			Bond Future	9.05	86.2982	9.0466	86.2982	3,080.00
20/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	4205	4	4205	4	0.00
20/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	4297	4	4297	4	0.00
20/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	4251	4	4251	4	0.00
20/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	926	1	926	1	0.00
20/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	899	1	899	1	0.00
20/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	912	1	912	1	0.00
20/06/2019	R213 On 06-February-20			Bond Future	9.10	87.9266	9.0974	87.9266	0.00
20/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	3375	3	3375	3	0.00
20/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	3338	3	3338	3	0.00
20/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	3302	3	3302	3	0.00
20/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2276	3	2276	3	0.00
20/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2300	3	2300	3	0.00
20/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2251	3	2251	3	0.00
20/06/2019	R214 On 01-August-19			Bond Future	9.75	73.3390	9.7529	73.3390	10,625.00
20/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3976	4	3976	4	0.00
20/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	4032	4	4032	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
20/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3920	4	3920	4	0.00
20/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	205	0	205	0	0.00
20/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	198	0	198	0	0.00
20/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	192	0	192	0	0.00
20/06/2019	R214 On 07-November-19			Bond Future	9.82	71.4929	9.8181	71.4929	0.00
20/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	3110	3	3110	3	0.00
20/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	3070	3	3070	3	0.00
20/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	3150	3	3150	3	0.00
20/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	1857	2	1857	2	0.00
20/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	1831	2	1831	2	0.00
20/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	1806	2	1806	2	0.00
20/06/2019	R214 On 06-February-20			Bond Future	9.88	72.8420	9.8771	72.8420	0.00
20/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2644	2	2644	2	0.00
20/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2709	3	2709	3	0.00
20/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2676	2	2676	2	0.00
20/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	3740	4	3740	4	0.00
20/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	3704	4	3704	4	0.00
20/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	3776	4	3776	4	0.00
20/06/2019	R248 On 01-August-19			Bond Future	9.76	93.5819	9.7578	93.5819	102,804.00
20/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	5238	5	5238	5	0.00
20/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	5166	5	5166	5	0.00
20/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	5094	5	5094	5	0.00
20/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	221	0	221	0	0.00
20/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	229	0	229	0	0.00
20/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	213	0	213	0	0.00
20/06/2019	R248 On 07-November-19			Bond Future	9.82	90.9950	9.8227	90.9950	2,048.00
20/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3959	4	3959	4	0.00
20/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3908	4	3908	4	0.00
20/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3857	4	3857	4	0.00
20/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2227	2	2227	2	0.00
20/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2260	2	2260	2	0.00
20/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2194	2	2194	2	0.00
20/06/2019	R248 On 06-February-20			Bond Future	9.88	92.7121	9.8815	92.7121	0.00
20/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	3261	3	3261	3	0.00

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20/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	3302	3	3302	3	0.00
20/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	3220	3	3220	3	0.00
20/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	4705	5	4705	5	0.00
20/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	4799	5	4799	5	0.00
20/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	4752	5	4752	5	0.00