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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
24/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	2025 On 01-August-19			Bond Future	135.98	135.8194	135.9834	135.8194	1,622.00
24/06/2019	2025 On 07-November-19			Bond Future	138.71	138.5437	138.7109	138.5437	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
24/06/2019	2025 On 06-February-20			Bond Future	139.89	139.7160	139.8863	139.7160	0.00
24/06/2019	2029 On 01-August-19			Bond Future	102.60	102.3630	102.6028	102.3630	4,132.00
24/06/2019	2029 On 07-November-19			Bond Future	103.57	103.3220	103.5664	103.3220	0.00
24/06/2019	2029 On 06-February-20			Bond Future	105.54	105.2956	105.5447	105.2956	0.00
24/06/2019	2030 On 01-August-19			Bond Future	8.94	94.2607	8.9416	94.2607	74,941.00
24/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	55	0	55	0	2,025.00
24/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2168	3	2168	3	5,400.00
24/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	4713	5	4713	5	0.00
24/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	4655	5	4655	5	0.00
24/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	5983	6	5983	6	0.00
24/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6040	6	6040	6	0.00
24/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	352	1	352	1	5,400.00
24/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1844	2	1844	2	2,025.00
24/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	550	1	550	1	0.00
24/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	2264	3	2264	3	0.00
24/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	2413	3	2413	3	0.00
24/06/2019	2030 On 01-August-19	9.08	Call	Bond Future	1543	2	1543	2	0.00
24/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	5925	6	5925	6	0.00
24/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1662	1	1662	1	0.00
24/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	21	0	21	0	0.00
24/06/2019	2030 On 01-August-19	9.08	Put	Bond Future	659	1	659	1	6,570.00
24/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	372	0	372	0	0.00
24/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	332	0	332	0	0.00
24/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	64	0	64	0	4,800.00
24/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	23	0	23	0	0.00
24/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	22	0	22	0	0.00
24/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	2120	2	2120	2	0.00
24/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	517	0	517	0	0.00
24/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	61	0	61	0	5,400.00
24/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	401	0	401	0	0.00
24/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3963	4	3963	4	0.00
24/06/2019	2030 On 07-November-19			Bond Future	9.00	96.1266	8.9976	96.1266	200.00
24/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3981	4	3981	4	0.00
24/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2426	3	2426	3	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	978	1	978	1	5,500.00
24/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	5306	6	5306	6	0.00
24/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4026	4	4026	4	0.00
24/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3936	4	3936	4	0.00
24/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5014	5	5014	5	0.00
24/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2498	3	2498	3	0.00
24/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	914	1	914	1	0.00
24/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1731	2	1731	2	0.00
24/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	721	1	721	1	0.00
24/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1019	1	1019	1	0.00
24/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3663	3	3663	3	0.00
24/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1783	2	1783	2	0.00
24/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1004	1	1004	1	0.00
24/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	3530	3	3530	3	0.00
24/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	659	1	659	1	5,500.00
24/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	989	1	989	1	0.00
24/06/2019	2030 On 06-February-20			Bond Future	9.05	93.9311	9.0462	93.9311	0.00
24/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2970	3	2970	3	0.00
24/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3005	3	3005	3	0.00
24/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3040	3	3040	3	0.00
24/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2340	2	2340	2	0.00
24/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2392	2	2392	2	0.00
24/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2366	2	2366	2	0.00
24/06/2019	2032 On 01-August-19			Bond Future	9.35	95.5130	9.3488	95.5130	43,802.00
24/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5151	6	5151	6	0.00
24/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5091	6	5091	6	0.00
24/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5031	6	5031	6	0.00
24/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	96	0	96	0	0.00
24/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	89	0	89	0	0.00
24/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	92	0	92	0	0.00
24/06/2019	2032 On 07-November-19			Bond Future	9.42	93.2428	9.4166	93.2428	0.00
24/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3480	4	3480	4	0.00
24/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3437	4	3437	4	0.00
24/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3394	4	3394	4	0.00

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24/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1473	1	1473	1	0.00
24/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1496	1	1496	1	0.00
24/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1450	1	1450	1	0.00
24/06/2019	2032 On 06-February-20			Bond Future	9.48	95.0022	9.4756	95.0022	0.00
24/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2774	3	2774	3	0.00
24/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2807	3	2807	3	0.00
24/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2740	3	2740	3	0.00
24/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3383	3	3383	3	0.00
24/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3349	3	3349	3	0.00
24/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3315	3	3315	3	0.00
24/06/2019	2033 On 01-August-19			Bond Future	103.14	103.1278	103.1447	103.1278	6,090.00
24/06/2019	2033 On 07-November-19			Bond Future	104.04	104.0270	104.0443	104.0270	0.00
24/06/2019	2033 On 06-February-20			Bond Future	106.03	106.0141	106.0316	106.0141	0.00
24/06/2019	2037 On 01-August-19			Bond Future	9.79	90.1503	9.7924	90.1503	50,297.00
24/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3948	5	3948	5	0.00
24/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4072	5	4072	5	0.00
24/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4010	5	4010	5	0.00
24/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	270	0	270	0	0.00
24/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	261	0	261	0	0.00
24/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	279	0	279	0	0.00
24/06/2019	2037 On 07-November-19			Bond Future	9.86	91.9348	9.8634	91.9348	0.00
24/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2988	3	2988	3	0.00
24/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3072	4	3072	4	0.00
24/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3030	3	3030	3	0.00
24/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2309	2	2309	2	0.00
24/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2277	2	2277	2	0.00
24/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2342	2	2342	2	0.00
24/06/2019	2037 On 06-February-20			Bond Future	9.93	89.4097	9.9275	89.4097	0.00
24/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2658	3	2658	3	0.00
24/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2625	3	2625	3	0.00
24/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2592	3	2592	3	0.00
24/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4564	4	4564	4	0.00
24/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4608	4	4608	4	0.00
24/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4521	4	4521	4	0.00

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24/06/2019	2038 On 01-August-19			Bond Future	121.17	121.1470	121.1672	121.1470	11,362.00
24/06/2019	2038 On 07-November-19			Bond Future	123.60	123.5770	123.5976	123.5770	0.00
24/06/2019	2038 On 06-February-20			Bond Future	124.30	124.2792	124.2999	124.2792	0.00
24/06/2019	2040 On 01-August-19			Bond Future	9.97	92.5294	9.9685	92.5294	35,115.00
24/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3495	4	3495	4	0.00
24/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3558	4	3558	4	0.00
24/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3621	4	3621	4	0.00
24/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	390	0	390	0	0.00
24/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	417	0	417	0	0.00
24/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	403	0	403	0	0.00
24/06/2019	2040 On 07-November-19			Bond Future	10.04	94.3610	10.0424	94.3610	0.00
24/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2752	3	2752	3	0.00
24/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	1891	2	1891	2	1,260.00
24/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	608	1	608	1	1,260.00
24/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	2793	3	2793	3	0.00
24/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	2835	3	2835	3	0.00
24/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2774	2	2774	2	0.00
24/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2850	3	2850	3	0.00
24/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3856	3	3856	3	0.00
24/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6845	6	6845	6	0.00
24/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2812	2	2812	2	0.00
24/06/2019	2040 On 06-February-20			Bond Future	10.11	91.6311	10.1093	91.6311	0.00
24/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2418	3	2418	3	0.00
24/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2484	3	2484	3	0.00
24/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2451	3	2451	3	0.00
24/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5351	5	5351	5	0.00
24/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5301	5	5301	5	0.00
24/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5400	5	5400	5	0.00
24/06/2019	2044 On 01-August-19			Bond Future	10.03	89.3883	10.0277	89.3883	40,670.00
24/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3365	4	3365	4	0.00
24/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4258	5	4258	5	0.00
24/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	71	0	71	0	228.00
24/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3427	4	3427	4	0.00
24/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	828	1	828	1	100.00

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24/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3304	4	3304	4	0.00
24/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	57	0	57	0	100.00
24/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	511	1	511	1	228.00
24/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	2650	3	2650	3	0.00
24/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	705	1	705	1	228.00
24/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	499	0	499	0	0.00
24/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5815	5	5815	5	0.00
24/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	305	0	305	0	100.00
24/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5556	5	5556	5	0.00
24/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2918	2	2918	2	0.00
24/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	468	0	468	0	0.00
24/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2217	2	2217	2	0.00
24/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	483	0	483	0	0.00
24/06/2019	2044 On 07-November-19			Bond Future	10.10	91.1577	10.0997	91.1577	0.00
24/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	2704	3	2704	3	0.00
24/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	4899	6	4899	6	0.00
24/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	381	1	381	1	328.00
24/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1565	2	1565	2	328.00
24/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	2745	3	2745	3	0.00
24/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2663	3	2663	3	0.00
24/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3066	3	3066	3	0.00
24/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8274	8	8274	8	0.00
24/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4552	4	4552	4	0.00
24/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2985	3	2985	3	0.00
24/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	3025	3	3025	3	0.00
24/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1612	1	1612	1	328.00
24/06/2019	2044 On 06-February-20			Bond Future	10.16	88.4927	10.1650	88.4927	0.00
24/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2401	3	2401	3	0.00
24/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	722	1	722	1	328.00
24/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2304	3	2304	3	328.00
24/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2368	3	2368	3	0.00
24/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	6809	7	6809	7	0.00
24/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2433	3	2433	3	0.00
24/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5702	5	5702	5	0.00

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24/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5597	5	5597	5	0.00
24/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2125	2	2125	2	328.00
24/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5649	5	5649	5	0.00
24/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5807	5	5807	5	0.00
24/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	10053	9	10053	9	0.00
24/06/2019	2046 On 01-August-19			Bond Future	113.79	113.7726	113.7916	113.7726	12,658.00
24/06/2019	2046 On 07-November-19			Bond Future	114.35	114.3352	114.3544	114.3352	0.00
24/06/2019	2046 On 06-February-20			Bond Future	116.54	116.5193	116.5389	116.5193	0.00
24/06/2019	2050 On 01-August-19			Bond Future	117.21	117.1864	117.2059	117.1864	11,030.00
24/06/2019	2050 On 07-November-19			Bond Future	119.56	119.5368	119.5567	119.5368	0.00
24/06/2019	2050 On 06-February-20			Bond Future	120.00	119.9838	120.0041	119.9838	0.00
24/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	AL37 On 01-August-19			Index Future	654.04	654.8950	654.0440	654.8950	0.00
24/06/2019	AL37 On 07-November-19			Index Future	666.99	667.8580	666.9880	667.8580	0.00
24/06/2019	AL37 On 06-February-20			Index Future	679.57	680.4580	679.5700	680.4580	0.00
24/06/2019	AL7T On 01-August-19			Index Future	760.36	763.2090	760.3630	763.2090	0.00
24/06/2019	AL7T On 07-November-19			Index Future	775.41	778.3170	775.4120	778.3170	0.00
24/06/2019	AL7T On 06-February-20			Index Future	790.04	793.0000	790.0390	793.0000	0.00
24/06/2019	ALBI On 01-August-19			Index Future	676.05	680.0160	676.0480	680.0160	973.00
24/06/2019	ALBI On 07-November-19			Index Future	689.43	693.4760	689.4280	693.4760	0.00
24/06/2019	ALBI On 06-February-20			Index Future	702.43	706.5590	702.4340	706.5590	0.00
24/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C048 On 28-February-48			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
24/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2019	ES33 On 01-August-19			Bond Future	10.93	79.0891	10.9294	79.0891	350.00
24/06/2019	ES33 On 07-November-19			Bond Future	11.05	76.8607	11.0508	76.8607	0.00
24/06/2019	ES33 On 06-February-20			Bond Future	11.16	78.3110	11.1641	78.3110	0.00
24/06/2019	ES42 On 01-August-19			Bond Future	11.34	80.0177	11.3354	80.0177	4,919.00
24/06/2019	ES42 On 07-November-19			Bond Future	11.46	77.3361	11.4594	77.3361	0.00
24/06/2019	ES42 On 06-February-20			Bond Future	11.57	78.7955	11.5710	78.7955	0.00
24/06/2019	GOVI On 01-August-19			GOVI	668.96	673.0790	668.9550	673.0790	437.00
24/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	302650	34	302650	34	0.00
24/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	302750	34	302750	34	0.00
24/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	302850	34	302850	34	0.00
24/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	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
24/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 07-November-19			GOVI	682.20		686.4020	682.1950	686.4020	0.00
24/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	92950		14	92950	14	0.00
24/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	92850		13	92850	13	0.00
24/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	92750		13	92750	13	0.00
24/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 06-February-20			GOVI	695.06		699.3510	695.0640	699.3510	0.00
24/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0		0	0	0	0.00
24/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	80660		4	80660	4	0.00
24/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	80860		4	80860	4	0.00
24/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	80760		4	80760	4	0.00
24/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
24/06/2019	IGOV On 01-August-19			Index Future	260.37		260.0850	260.3670	260.0850	815.00
24/06/2019	IGOV On 07-November-19			Index Future	265.59		265.3020	265.5890	265.3020	218.00
24/06/2019	IGOV On 06-February-20			Index Future	270.66		270.3690	270.6620	270.3690	0.00
24/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85		99.8500	99.8500	99.8500	0.00
24/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.84		101.8400	101.8400	101.8400	0.00
24/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.69		102.6900	102.6900	102.6900	0.00
24/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.57		98.5600	98.5700	98.5600	0.00
24/06/2019	IS02 On 22-June-20			Interest Rate Swap	101.99		101.9800	101.9900	101.9800	0.00
24/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.82		98.8000	98.8200	98.8000	0.00
24/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.46		95.4300	95.4600	95.4300	0.00
24/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.48		94.4300	94.4800	94.4300	0.00
24/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.45		93.4100	93.4500	93.4100	0.00
24/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.39		93.3500	93.3900	93.3500	0.00
24/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.39		95.3400	95.3900	95.3400	51.00
24/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.33		95.2700	95.3300	95.2700	0.00
24/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.33		96.2600	96.3300	96.2600	0.00
24/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.09		100.0100	100.0900	100.0100	0.00
24/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.19		101.0900	101.1900	101.0900	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
24/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.34	94.2300	94.3400	94.2300	0.00
24/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.30	100.1700	100.3000	100.1700	0.00
24/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.64	95.4800	95.6400	95.4800	0.00
24/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.55	91.2100	91.5500	91.2100	0.00
24/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.43	88.1100	88.4300	88.1100	0.00
24/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.09	86.7700	87.0900	86.7700	0.00
24/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.25	88.9100	89.2500	88.9100	0.00
24/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.09	92.7200	93.0900	92.7200	0.00
24/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.61	91.2000	91.6100	91.2000	0.00
24/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.71	93.2800	93.7100	93.2800	0.00
24/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.23	98.7900	99.2300	98.7900	0.00
24/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.58	99.1200	99.5800	99.1200	0.00
24/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.95	92.4700	92.9500	92.4700	0.00
24/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.27	99.7900	100.2700	99.7900	0.00
24/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.70	93.2000	93.7000	93.2000	0.00
24/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/06/2019	R023 On 01-August-19			Bond Future	7.30	104.8351	7.3032	104.8351	56,435.00
24/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4922	5	4922	5	0.00
24/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4981	5	4981	5	0.00
24/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4951	5	4951	5	0.00
24/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R023 On 07-November-19			Bond Future	7.29	102.9782	7.2937	102.9782	0.00
24/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2198	2	2198	2	0.00
24/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2223	2	2223	2	0.00
24/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2247	2	2247	2	0.00
24/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	217	0	217	0	0.00
24/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	220	0	220	0	0.00
24/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	224	0	224	0	0.00
24/06/2019	R023 On 06-February-20			Bond Future	7.27	104.9211	7.2674	104.9211	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
24/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1335	1	1335	1	0.00
24/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1374	1	1374	1	0.00
24/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1354	1	1354	1	0.00
24/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	645	1	645	1	0.00
24/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	638	1	638	1	0.00
24/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	653	1	653	1	0.00
24/06/2019	R035 On 01-August-19			Bond Future	9.68	98.1390	9.6807	98.1390	66,257.00
24/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4305	5	4305	5	0.00
24/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4241	5	4241	5	0.00
24/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4178	5	4178	5	0.00
24/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	210	0	210	0	0.00
24/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	218	0	218	0	0.00
24/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	202	0	202	0	0.00
24/06/2019	R035 On 07-November-19			Bond Future	9.76	95.5788	9.7563	95.5788	0.00
24/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3031	3	3031	3	0.00
24/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	404	1	404	1	3,500.00
24/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1738	2	1738	2	3,500.00
24/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3074	4	3074	4	0.00
24/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3117	4	3117	4	0.00
24/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4631	5	4631	5	0.00
24/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2157	2	2157	2	0.00
24/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2188	2	2188	2	0.00
24/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1334	1	1334	1	3,500.00
24/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2127	2	2127	2	0.00
24/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3525	3	3525	3	0.00
24/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6964	6	6964	6	0.00
24/06/2019	R035 On 06-February-20			Bond Future	9.83	97.3821	9.8252	97.3821	0.00
24/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2686	3	2686	3	0.00
24/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2652	3	2652	3	0.00
24/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2619	3	2619	3	0.00
24/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4372	4	4372	4	0.00
24/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4288	4	4288	4	0.00
24/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4330	4	4330	4	0.00
24/06/2019	R186 On 01-August-19			Bond Future	8.18	114.2747	8.1772	114.2747	127,948.00

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24/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	7570	8	7570	8	0.00
24/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1268	1	1268	1	6,000.00
24/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	5014	5	5014	5	6,000.00
24/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	7678	8	7678	8	0.00
24/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1588	2	1588	2	0.00
24/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	7624	8	7624	8	0.00
24/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	5944	6	5944	6	0.00
24/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3127	3	3127	3	0.00
24/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	10531	11	10531	11	0.00
24/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	2365	3	2365	3	0.00
24/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	401	0	401	0	0.00
24/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	98	0	98	0	3,100.00
24/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	1	0	1	0	0.00
24/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	6	0	6	0	0.00
24/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	1	0	1	0	0.00
24/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
24/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	194	0	194	0	0.00
24/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	17	0	17	0	0.00
24/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	547	0	547	0	0.00
24/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	1	0	1	0	0.00
24/06/2019	R186 On 07-November-19			Bond Future	8.22	116.5367	8.2150	116.5367	2,660.00
24/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3632	4	3632	4	0.00
24/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4566	5	4566	5	0.00
24/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1768	2	1768	2	5,000.00
24/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4658	5	4658	5	0.00
24/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4612	5	4612	5	0.00
24/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	506	0	506	0	0.00
24/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1682	2	1682	2	0.00
24/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	515	0	515	0	0.00
24/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	741	1	741	1	5,000.00
24/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	524	0	524	0	0.00
24/06/2019	R186 On 06-February-20			Bond Future	8.24	113.4289	8.2426	113.4289	0.00
24/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3224	3	3224	3	0.00
24/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3299	4	3299	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
24/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3262	3	3262	3	0.00
24/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1521	1	1521	1	0.00
24/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1505	1	1505	1	0.00
24/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1538	1	1538	1	0.00
24/06/2019	R197 On 01-August-19			Bond Future	302.23	302.1810	302.2262	302.1810	2,507.00
24/06/2019	R197 On 07-November-19			Bond Future	308.29	308.2422	308.2880	308.2422	0.00
24/06/2019	R197 On 06-February-20			Bond Future	306.51	306.4676	306.5143	306.4676	0.00
24/06/2019	R202 On 01-August-19			Bond Future	232.12	231.5562	232.1181	231.5562	9,579.00
24/06/2019	R202 On 07-November-19			Bond Future	236.77	236.2010	236.7738	236.2010	0.00
24/06/2019	R202 On 06-February-20			Bond Future	237.23	236.6428	237.2267	236.6428	0.00
24/06/2019	R207 On 01-August-19			Bond Future	5.99	100.9449	5.9878	100.9449	4,891.00
24/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	582	1	582	1	0.00
24/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	587	1	587	1	0.00
24/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	591	1	591	1	0.00
24/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 07-November-19			Bond Future	3.79	102.9431	3.7928	102.9431	0.00
24/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
24/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	312	0	312	0	0.00
24/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	310	0	310	0	0.00
24/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	308	0	308	0	0.00
24/06/2019	R208 On 01-August-19			Bond Future	6.34	102.9916	6.3357	102.9916	10,796.00
24/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2794	3	2794	3	0.00
24/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2779	3	2779	3	0.00
24/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2764	3	2764	3	0.00
24/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
24/06/2019	R208 On 07-November-19			Bond Future	6.11	101.6259	6.1076	101.6259	0.00
24/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	990	1	990	1	0.00
24/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	978	1	978	1	0.00

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24/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	966	1	966	1	0.00
24/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	34	0	34	0	0.00
24/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	34	0	34	0	0.00
24/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	33	0	33	0	0.00
24/06/2019	R208 On 06-February-20			Bond Future	5.75	103.5434	5.7535	103.5434	0.00
24/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	503	1	503	1	0.00
24/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	511	1	511	1	0.00
24/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	520	1	520	1	0.00
24/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	99	0	99	0	0.00
24/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	103	0	103	0	0.00
24/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	101	0	101	0	0.00
24/06/2019	R209 On 01-August-19			Bond Future	9.65	74.9118	9.6477	74.9118	89,261.00
24/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3392	4	3392	4	0.00
24/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	312	0	312	0	7,560.00
24/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3498	4	3498	4	0.00
24/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3445	4	3445	4	0.00
24/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1714	2	1714	2	7,560.00
24/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5074	6	5074	6	0.00
24/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	77	0	77	0	7,560.00
24/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	232	0	232	0	0.00
24/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2618	2	2618	2	0.00
24/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	736	1	736	1	0.00
24/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	240	0	240	0	0.00
24/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	224	0	224	0	0.00
24/06/2019	R209 On 07-November-19			Bond Future	9.71	73.2425	9.7130	73.2425	0.00
24/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2525	3	2525	3	0.00
24/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2597	3	2597	3	0.00
24/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2561	3	2561	3	0.00
24/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1943	2	1943	2	0.00
24/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1916	2	1916	2	0.00
24/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1971	2	1971	2	0.00
24/06/2019	R209 On 06-February-20			Bond Future	9.77	74.6245	9.7700	74.6245	0.00
24/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2170	2	2170	2	0.00
24/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2199	3	2199	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
24/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2142	2	2142	2	0.00
24/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3882	4	3882	4	0.00
24/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3845	4	3845	4	0.00
24/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3808	3	3808	3	0.00
24/06/2019	R210 On 01-August-19			Bond Future	190.03	189.9967	190.0269	189.9967	2,142.00
24/06/2019	R210 On 07-November-19			Bond Future	191.23	191.2009	191.2317	191.2009	0.00
24/06/2019	R210 On 06-February-20			Bond Future	194.88	194.8534	194.8845	194.8534	0.00
24/06/2019	R212 On 01-August-19			Bond Future	159.85	159.7039	159.8468	159.7039	6,690.00
24/06/2019	R212 On 07-November-19			Bond Future	163.05	162.9073	163.0530	162.9073	0.00
24/06/2019	R212 On 06-February-20			Bond Future	163.92	163.7730	163.9213	163.7730	0.00
24/06/2019	R213 On 01-August-19			Bond Future	9.16	88.3072	9.1608	88.3072	17,378.00
24/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	5011	6	5011	6	0.00
24/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	5123	6	5123	6	0.00
24/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	5067	6	5067	6	0.00
24/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	47	0	47	0	0.00
24/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	43	0	43	0	0.00
24/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	45	0	45	0	0.00
24/06/2019	R213 On 07-November-19			Bond Future	9.22	86.5036	9.2245	86.5036	3,080.00
24/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3395	4	3395	4	0.00
24/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3480	4	3480	4	0.00
24/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3437	4	3437	4	0.00
24/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1229	1	1229	1	0.00
24/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1194	1	1194	1	0.00
24/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1211	1	1211	1	0.00
24/06/2019	R213 On 06-February-20			Bond Future	9.28	88.1358	9.2816	88.1358	0.00
24/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2730	3	2730	3	0.00
24/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2698	3	2698	3	0.00
24/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2665	3	2665	3	0.00
24/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2768	3	2768	3	0.00
24/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2797	3	2797	3	0.00
24/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2740	3	2740	3	0.00
24/06/2019	R214 On 01-August-19			Bond Future	9.97	72.8701	9.9744	72.8701	10,625.00
24/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	2693	3	2693	3	0.00
24/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	2743	3	2743	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
24/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	2644	3	2644	3	0.00
24/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	418	0	418	0	0.00
24/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	405	0	405	0	0.00
24/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	392	0	392	0	0.00
24/06/2019	R214 On 07-November-19			Bond Future	10.05	71.0146	10.0467	71.0146	0.00
24/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2239	3	2239	3	0.00
24/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2206	3	2206	3	0.00
24/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2272	3	2272	3	0.00
24/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2511	2	2511	2	0.00
24/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2479	2	2479	2	0.00
24/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2447	2	2447	2	0.00
24/06/2019	R214 On 06-February-20			Bond Future	10.11	72.3546	10.1126	72.3546	0.00
24/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	1958	2	1958	2	0.00
24/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2013	2	2013	2	0.00
24/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	1985	2	1985	2	0.00
24/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4597	4	4597	4	0.00
24/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4555	4	4555	4	0.00
24/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4638	4	4638	4	0.00
24/06/2019	R248 On 01-August-19			Bond Future	9.99	92.9815	9.9896	92.9815	102,804.00
24/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	3499	4	3499	4	0.00
24/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	3435	4	3435	4	0.00
24/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3372	4	3372	4	0.00
24/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	484	0	484	0	0.00
24/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	500	0	500	0	0.00
24/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	468	0	468	0	0.00
24/06/2019	R248 On 07-November-19			Bond Future	10.06	90.3826	10.0621	90.3826	2,048.00
24/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	2786	3	2786	3	0.00
24/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	2744	3	2744	3	0.00
24/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	2702	3	2702	3	0.00
24/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3096	3	3096	3	0.00
24/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3138	3	3138	3	0.00
24/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3054	3	3054	3	0.00
24/06/2019	R248 On 06-February-20			Bond Future	10.13	92.0880	10.1283	92.0880	0.00
24/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2360	3	2360	3	0.00

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24/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2393	3	2393	3	0.00
24/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2326	3	2326	3	0.00
24/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5868	5	5868	5	0.00
24/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5977	5	5977	5	0.00
24/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5922	5	5922	5	0.00