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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
28/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	2025 On 01-August-19			Bond Future	136.62	136.5764	136.6241	136.5764	1,622.00
28/06/2019	2025 On 07-November-19			Bond Future	139.36	139.3117	139.3602	139.3117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	2025 On 06-February-20			Bond Future	140.57	140.5215	140.5708	140.5215	0.00
28/06/2019	2029 On 01-August-19			Bond Future	103.31	103.3027	103.3122	103.3027	4,132.00
28/06/2019	2029 On 07-November-19			Bond Future	104.29	104.2773	104.2868	104.2773	0.00
28/06/2019	2029 On 06-February-20			Bond Future	106.30	106.2864	106.2960	106.2864	0.00
28/06/2019	2030 On 01-August-19			Bond Future	8.85	94.1196	8.8517	94.1196	74,441.00
28/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2589	2	2589	2	5,400.00
28/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	5260	5	5260	5	0.00
28/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	77	0	77	0	2,025.00
28/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	5202	5	5202	5	0.00
28/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	6550	6	6550	6	0.00
28/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6608	6	6608	6	0.00
28/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	473	0	473	0	5,400.00
28/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	2231	2	2231	2	2,025.00
28/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	721	1	721	1	0.00
28/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	2694	2	2694	2	0.00
28/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	2855	3	2855	3	0.00
28/06/2019	2030 On 01-August-19	9.08	Call	Bond Future	1893	2	1893	2	0.00
28/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	6492	6	6492	6	0.00
28/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1253	1	1253	1	0.00
28/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	9	0	9	0	0.00
28/06/2019	2030 On 01-August-19	9.08	Put	Bond Future	429	1	429	1	6,570.00
28/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	221	0	221	0	0.00
28/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	195	0	195	0	0.00
28/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	30	0	30	0	4,800.00
28/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	10	0	10	0	0.00
28/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	9	0	9	0	0.00
28/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	1660	2	1660	2	0.00
28/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	324	0	324	0	0.00
28/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	241	0	241	0	0.00
28/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	28	0	28	0	5,400.00
28/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3405	4	3405	4	0.00
28/06/2019	2030 On 07-November-19			Bond Future	8.90	95.9798	8.9046	95.9798	200.00
28/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	4333	4	4333	4	0.00
28/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2668	3	2668	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
28/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	1078	1	1078	1	5,500.00
28/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	5722	6	5722	6	0.00
28/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4381	4	4381	4	0.00
28/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	4285	4	4285	4	0.00
28/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5417	5	5417	5	0.00
28/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	1007	1	1007	1	0.00
28/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2747	3	2747	3	0.00
28/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1391	2	1391	2	0.00
28/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	535	1	535	1	0.00
28/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	780	1	780	1	0.00
28/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3166	3	3166	3	0.00
28/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1437	2	1437	2	0.00
28/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	767	1	767	1	0.00
28/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	3041	3	3041	3	0.00
28/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	486	1	486	1	5,500.00
28/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	754	1	754	1	0.00
28/06/2019	2030 On 06-February-20			Bond Future	8.95	93.7974	8.9471	93.7974	0.00
28/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	3306	3	3306	3	0.00
28/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3343	3	3343	3	0.00
28/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3380	3	3380	3	0.00
28/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2064	2	2064	2	0.00
28/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2112	2	2112	2	0.00
28/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2088	2	2088	2	0.00
28/06/2019	2032 On 01-August-19			Bond Future	9.20	95.3978	9.2030	95.3978	44,151.00
28/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	6113	6	6113	6	0.00
28/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	6050	6	6050	6	0.00
28/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5988	6	5988	6	0.00
28/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	37	0	37	0	0.00
28/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	34	0	34	0	0.00
28/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	36	0	36	0	0.00
28/06/2019	2032 On 07-November-19			Bond Future	9.27	93.1224	9.2658	93.1224	0.00
28/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	4210	4	4210	4	0.00
28/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	4162	4	4162	4	0.00
28/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	4113	4	4113	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1164	1	1164	1	0.00
28/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1181	1	1181	1	0.00
28/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1147	1	1147	1	0.00
28/06/2019	2032 On 06-February-20			Bond Future	9.32	94.8951	9.3171	94.8951	0.00
28/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	3191	3	3191	3	0.00
28/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	3229	3	3229	3	0.00
28/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	3154	3	3154	3	0.00
28/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	2728	3	2728	3	0.00
28/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	2698	3	2698	3	0.00
28/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	2668	3	2668	3	0.00
28/06/2019	2033 On 01-August-19			Bond Future	103.95	103.9434	103.9533	103.9434	6,090.00
28/06/2019	2033 On 07-November-19			Bond Future	104.87	104.8558	104.8658	104.8558	0.00
28/06/2019	2033 On 06-February-20			Bond Future	106.89	106.8760	106.8861	106.8760	0.00
28/06/2019	2037 On 01-August-19			Bond Future	9.57	90.4584	9.5651	90.4584	50,342.00
28/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	5510	5	5510	5	0.00
28/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	5645	5	5645	5	0.00
28/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	5577	5	5577	5	0.00
28/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	81	0	81	0	0.00
28/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	78	0	78	0	0.00
28/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	85	0	85	0	0.00
28/06/2019	2037 On 07-November-19			Bond Future	9.63	92.2463	9.6288	92.2463	0.00
28/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	4001	4	4001	4	0.00
28/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	4102	4	4102	4	0.00
28/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	4051	4	4051	4	0.00
28/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	1543	2	1543	2	0.00
28/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	1519	2	1519	2	0.00
28/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	1567	2	1567	2	0.00
28/06/2019	2037 On 06-February-20			Bond Future	9.68	89.7422	9.6834	89.7422	0.00
28/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	3384	3	3384	3	0.00
28/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	3344	3	3344	3	0.00
28/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	3304	3	3304	3	0.00
28/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	3447	4	3447	4	0.00
28/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	3483	4	3483	4	0.00
28/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	3410	4	3410	4	0.00

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28/06/2019	2038 On 01-August-19			Bond Future	121.45	121.4354	121.4475	121.4354	11,392.00
28/06/2019	2038 On 07-November-19			Bond Future	123.88	123.8674	123.8797	123.8674	0.00
28/06/2019	2038 On 06-February-20			Bond Future	124.61	124.5954	124.6077	124.5954	0.00
28/06/2019	2040 On 01-August-19			Bond Future	9.68	93.0673	9.6752	93.0673	35,352.00
28/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	5616	5	5616	5	0.00
28/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	5688	5	5688	5	0.00
28/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	5760	5	5760	5	0.00
28/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	109	0	109	0	0.00
28/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	118	0	118	0	0.00
28/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	114	0	114	0	0.00
28/06/2019	2040 On 07-November-19			Bond Future	9.74	94.9067	9.7397	94.9067	0.00
28/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	4089	3	4089	3	0.00
28/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2949	2	2949	2	1,260.00
28/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	1042	1	1042	1	1,260.00
28/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	4141	4	4141	4	0.00
28/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	4195	4	4195	4	0.00
28/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	1669	2	1669	2	0.00
28/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	1723	2	1723	2	0.00
28/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	2449	3	2449	3	0.00
28/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	4815	6	4815	6	0.00
28/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	1696	2	1696	2	0.00
28/06/2019	2040 On 06-February-20			Bond Future	9.80	92.2027	9.7952	92.2027	0.00
28/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	3372	3	3372	3	0.00
28/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	3457	3	3457	3	0.00
28/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	3415	3	3415	3	0.00
28/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	3787	5	3787	5	0.00
28/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	3747	4	3747	4	0.00
28/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	3827	5	3827	5	0.00
28/06/2019	2044 On 01-August-19			Bond Future	9.72	89.9330	9.7194	89.9330	40,532.00
28/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	5599	4	5599	4	0.00
28/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	6613	5	6613	5	0.00
28/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	368	0	368	0	228.00
28/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	5671	5	5671	5	0.00
28/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	2103	1	2103	1	100.00

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28/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	5527	4	5527	4	0.00
28/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	314	0	314	0	100.00
28/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1500	1	1500	1	228.00
28/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	4741	4	4741	4	0.00
28/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	212	0	212	0	228.00
28/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	139	0	139	0	0.00
28/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	3488	5	3488	5	0.00
28/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	76	0	76	0	100.00
28/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	3271	4	3271	4	0.00
28/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	1324	2	1324	2	0.00
28/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	129	0	129	0	0.00
28/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	910	1	910	1	0.00
28/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	134	0	134	0	0.00
28/06/2019	2044 On 07-November-19			Bond Future	9.78	91.7105	9.7818	91.7105	0.00
28/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	4115	3	4115	3	0.00
28/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	6809	6	6809	6	0.00
28/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	708	1	708	1	328.00
28/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2561	2	2561	2	328.00
28/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	4168	3	4168	3	0.00
28/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	4062	3	4062	3	0.00
28/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	1833	2	1833	2	0.00
28/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	5969	7	5969	7	0.00
28/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	2917	4	2917	4	0.00
28/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	1777	2	1777	2	0.00
28/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	1805	2	1805	2	0.00
28/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	891	1	891	1	328.00
28/06/2019	2044 On 06-February-20			Bond Future	9.84	89.0709	9.8355	89.0709	0.00
28/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	1086	1	1086	1	328.00
28/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	3415	3	3415	3	0.00
28/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	3288	3	3288	3	328.00
28/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	3373	3	3373	3	0.00
28/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	8722	8	8722	8	0.00
28/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	3458	3	3458	3	0.00
28/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	4010	5	4010	5	0.00

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28/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	3925	5	3925	5	0.00
28/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1342	2	1342	2	328.00
28/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	3967	5	3967	5	0.00
28/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	4095	5	4095	5	0.00
28/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	7722	9	7722	9	0.00
28/06/2019	2046 On 01-August-19			Bond Future	114.41	114.4007	114.4118	114.4007	12,638.00
28/06/2019	2046 On 07-November-19			Bond Future	114.98	114.9723	114.9837	114.9723	0.00
28/06/2019	2046 On 06-February-20			Bond Future	117.20	117.1874	117.1989	117.1874	0.00
28/06/2019	2050 On 01-August-19			Bond Future	118.75	118.2568	118.7543	118.2568	11,104.00
28/06/2019	2050 On 07-November-19			Bond Future	121.13	120.6250	121.1326	120.6250	0.00
28/06/2019	2050 On 06-February-20			Bond Future	121.63	121.1126	121.6297	121.1126	0.00
28/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	AL37 On 01-August-19			Index Future	655.83	655.4470	655.8260	655.4470	0.00
28/06/2019	AL37 On 07-November-19			Index Future	668.79	668.4000	668.7870	668.4000	0.00
28/06/2019	AL37 On 06-February-20			Index Future	681.51	681.1200	681.5120	681.1200	0.00
28/06/2019	AL7T On 01-August-19			Index Future	764.60	762.9850	764.6020	762.9850	0.00
28/06/2019	AL7T On 07-November-19			Index Future	779.71	778.0630	779.7110	778.0630	0.00
28/06/2019	AL7T On 06-February-20			Index Future	794.55	792.8690	794.5480	792.8690	0.00
28/06/2019	ALBI On 01-August-19			Index Future	685.82	681.6080	685.8230	681.6080	990.00
28/06/2019	ALBI On 07-November-19			Index Future	699.38	695.0790	699.3760	695.0790	0.00
28/06/2019	ALBI On 06-February-20			Index Future	712.68	708.3060	712.6840	708.3060	0.00
28/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	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
28/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2019	ES33 On 01-August-19			Bond Future	10.71	79.2489	10.7146	79.2489	350.00
28/06/2019	ES33 On 07-November-19			Bond Future	10.83	77.0213	10.8280	77.0213	0.00
28/06/2019	ES33 On 06-February-20			Bond Future	10.93	78.4874	10.9310	78.4874	0.00
28/06/2019	ES42 On 01-August-19			Bond Future	11.04	80.4683	11.0394	80.4683	4,919.00
28/06/2019	ES42 On 07-November-19			Bond Future	11.15	77.7931	11.1522	77.7931	0.00
28/06/2019	ES42 On 06-February-20			Bond Future	11.25	79.2744	11.2510	79.2744	0.00
28/06/2019	GOVI On 01-August-19			GOVI	679.13	674.7470	679.1310	674.7470	434.00
28/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	404410	36	404410	36	0.00
28/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	404510	36	404510	36	0.00
28/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	404610	36	404610	36	0.00
28/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/06/2019	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
28/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
28/06/2019	GOVI On 07-November-19			GOVI	692.55	688.0810	692.5520	688.0810	0.00
28/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	196520	15	196520	15	0.00
28/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	196420	15	196420	15	0.00
28/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	196320	15	196320	15	0.00
28/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/06/2019	GOVI On 06-February-20			GOVI	705.73	701.1750	705.7290	701.1750	0.00
28/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	25790	0	25790	0	0.00
28/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	25890	0	25890	0	0.00
28/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	25990	0	25990	0	0.00
28/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	2	0	2	0.00
28/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	2	0	2	0.00
28/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	2	0	2	0.00
28/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2019	IGOV On 01-August-19			Index Future	261.69	261.2210	261.6880	261.2210	815.00
28/06/2019	IGOV On 07-November-19			Index Future	266.93	266.4530	266.9280	266.4530	218.00
28/06/2019	IGOV On 06-February-20			Index Future	272.07	271.5860	272.0700	271.5860	0.00
28/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
28/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
28/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
28/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5600	98.5700	98.5600	0.00
28/06/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
28/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
28/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4300	95.4400	95.4300	0.00
28/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.45	94.4400	94.4500	94.4400	0.00
28/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4000	93.4200	93.4000	0.00
28/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.36	93.3400	93.3600	93.3400	0.00
28/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.36	95.3300	95.3600	95.3300	51.00
28/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.31	95.2700	95.3100	95.2700	0.00
28/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.29	96.2500	96.2900	96.2500	0.00
28/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.05	100.0100	100.0500	100.0100	0.00
28/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.12	101.1000	101.1200	101.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.25	94.2400	94.2500	94.2400	0.00
28/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.19	100.1900	100.1900	100.1900	0.00
28/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.50	95.5100	95.5000	95.5100	0.00
28/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.22	91.3100	91.2200	91.3100	0.00
28/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.09	88.1800	88.0900	88.1800	0.00
28/06/2019	IS10 On 15-June-26			Interest Rate Swap	86.74	86.8300	86.7400	86.8300	0.00
28/06/2019	IS10 On 21-September-26			Interest Rate Swap	88.88	88.9800	88.8800	88.9800	0.00
28/06/2019	IS10 On 21-December-26			Interest Rate Swap	92.72	92.8100	92.7200	92.8100	0.00
28/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.22	91.3100	91.2200	91.3100	0.00
28/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.31	93.3900	93.3100	93.3900	0.00
28/06/2019	IS10 On 20-September-27			Interest Rate Swap	98.83	98.9100	98.8300	98.9100	0.00
28/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.18	99.2500	99.1800	99.2500	0.00
28/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.53	92.6200	92.5300	92.6200	0.00
28/06/2019	IS10 On 20-June-28			Interest Rate Swap	99.85	99.9400	99.8500	99.9400	0.00
28/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.25	93.3400	93.2500	93.3400	0.00
28/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/06/2019	R023 On 01-August-19			Bond Future	7.22	104.9279	7.2218	104.9279	56,435.00
28/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	5176	5	5176	5	0.00
28/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	5235	5	5235	5	0.00
28/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	5206	5	5206	5	0.00
28/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R023 On 07-November-19			Bond Future	7.21	103.0695	7.2060	103.0695	0.00
28/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2377	2	2377	2	0.00
28/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2403	2	2403	2	0.00
28/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2429	2	2429	2	0.00
28/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	143	0	143	0	0.00
28/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	145	0	145	0	0.00
28/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	147	0	147	0	0.00
28/06/2019	R023 On 06-February-20			Bond Future	7.17	105.0313	7.1651	105.0313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1478	1	1478	1	0.00
28/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1519	2	1519	2	0.00
28/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1498	1	1498	1	0.00
28/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	511	1	511	1	0.00
28/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	505	1	505	1	0.00
28/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	518	1	518	1	0.00
28/06/2019	R035 On 01-August-19			Bond Future	9.46	98.5210	9.4638	98.5210	66,587.00
28/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	5841	5	5841	5	0.00
28/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	5774	5	5774	5	0.00
28/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	5706	5	5706	5	0.00
28/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	76	0	76	0	0.00
28/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	80	0	80	0	0.00
28/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	73	0	73	0	0.00
28/06/2019	R035 On 07-November-19			Bond Future	9.53	95.9653	9.5320	95.9653	0.00
28/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	4088	4	4088	4	0.00
28/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	674	1	674	1	3,500.00
28/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2488	2	2488	2	3,500.00
28/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	4139	4	4139	4	0.00
28/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	4190	4	4190	4	0.00
28/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5938	5	5938	5	0.00
28/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	1527	2	1527	2	0.00
28/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	1549	2	1549	2	0.00
28/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	945	1	945	1	3,500.00
28/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	1504	2	1504	2	0.00
28/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	2580	3	2580	3	0.00
28/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	5538	6	5538	6	0.00
28/06/2019	R035 On 06-February-20			Bond Future	9.59	97.7920	9.5912	97.7920	0.00
28/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	3372	3	3372	3	0.00
28/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	3332	3	3332	3	0.00
28/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	3292	3	3292	3	0.00
28/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	3302	4	3302	4	0.00
28/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3231	4	3231	4	0.00
28/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	3266	4	3266	4	0.00
28/06/2019	R186 On 01-August-19			Bond Future	8.10	114.3164	8.0987	114.3164	129,393.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	8034	8	8034	8	0.00
28/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	5469	5	5469	5	6,000.00
28/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1569	1	1569	1	6,000.00
28/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	8141	8	8141	8	0.00
28/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1926	2	1926	2	0.00
28/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	8087	8	8087	8	0.00
28/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	6403	6	6403	6	0.00
28/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3553	3	3553	3	0.00
28/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	10995	11	10995	11	0.00
28/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	2761	3	2761	3	0.00
28/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	274	0	274	0	0.00
28/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	61	0	61	0	3,100.00
28/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	2	0	2	0	0.00
28/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
28/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	127	0	127	0	0.00
28/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	8	0	8	0	0.00
28/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	384	0	384	0	0.00
28/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R186 On 07-November-19			Bond Future	8.13	116.5756	8.1330	116.5756	5,960.00
28/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3889	4	3889	4	0.00
28/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4866	5	4866	5	0.00
28/06/2019	R186 On 07-November-19	8.20	Call	Bond Future	1810	2	1810	2	0.00
28/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1907	2	1907	2	5,000.00
28/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4961	5	4961	5	0.00
28/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4914	5	4914	5	0.00
28/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	340	0	340	0	0.00
28/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1352	2	1352	2	0.00
28/06/2019	R186 On 07-November-19	8.20	Put	Bond Future	1427	2	1427	2	7,500.00
28/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	347	0	347	0	0.00
28/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	528	1	528	1	5,000.00
28/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	354	0	354	0	0.00
28/06/2019	R186 On 06-February-20			Bond Future	8.15	113.4875	8.1532	113.4875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3489	3	3489	3	0.00
28/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3567	4	3567	4	0.00
28/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3528	3	3528	3	0.00
28/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1291	1	1291	1	0.00
28/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1275	1	1275	1	0.00
28/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1306	1	1306	1	0.00
28/06/2019	R197 On 01-August-19			Bond Future	302.81	302.4229	302.8063	302.4229	2,507.00
28/06/2019	R197 On 07-November-19			Bond Future	308.87	308.4797	308.8705	308.4797	0.00
28/06/2019	R197 On 06-February-20			Bond Future	307.16	306.7600	307.1580	306.7600	0.00
28/06/2019	R202 On 01-August-19			Bond Future	233.36	232.8112	233.3601	232.8112	9,515.00
28/06/2019	R202 On 07-November-19			Bond Future	238.03	237.4738	238.0332	237.4738	0.00
28/06/2019	R202 On 06-February-20			Bond Future	238.55	237.9788	238.5487	237.9788	0.00
28/06/2019	R207 On 01-August-19			Bond Future	6.03	100.9268	6.0291	100.9268	4,891.00
28/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	564	1	564	1	0.00
28/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	569	1	569	1	0.00
28/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	573	1	573	1	0.00
28/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 07-November-19			Bond Future	3.91	102.9215	3.9132	102.9215	0.00
28/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
28/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	333	0	333	0	0.00
28/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	331	0	331	0	0.00
28/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	330	0	330	0	0.00
28/06/2019	R208 On 01-August-19			Bond Future	6.27	103.0978	6.2674	103.0978	10,796.00
28/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2900	3	2900	3	0.00
28/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2885	3	2885	3	0.00
28/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2870	3	2870	3	0.00
28/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
28/06/2019	R208 On 07-November-19			Bond Future	6.03	101.7311	6.0279	101.7311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	1094	1	1094	1	0.00
28/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	1081	1	1081	1	0.00
28/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	1069	1	1069	1	0.00
28/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	32	0	32	0	0.00
28/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	32	0	32	0	0.00
28/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	31	0	31	0	0.00
28/06/2019	R208 On 06-February-20			Bond Future	5.64	103.6674	5.6404	103.6674	0.00
28/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	590	1	590	1	0.00
28/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	600	1	600	1	0.00
28/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	609	1	609	1	0.00
28/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	64	0	64	0	0.00
28/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	67	0	67	0	0.00
28/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	66	0	66	0	0.00
28/06/2019	R209 On 01-August-19			Bond Future	9.44	75.0691	9.4365	75.0691	89,403.00
28/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	4622	4	4622	4	0.00
28/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	673	0	673	0	7,560.00
28/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	4736	4	4736	4	0.00
28/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	4679	4	4679	4	0.00
28/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2682	2	2682	2	7,560.00
28/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	6407	6	6407	6	0.00
28/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	21	0	21	0	7,560.00
28/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	78	0	78	0	0.00
28/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	1591	2	1591	2	0.00
28/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	316	0	316	0	0.00
28/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	81	0	81	0	0.00
28/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	75	0	75	0	0.00
28/06/2019	R209 On 07-November-19			Bond Future	9.50	73.4006	9.4954	73.4006	0.00
28/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	3373	3	3373	3	0.00
28/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	3460	3	3460	3	0.00
28/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	3416	3	3416	3	0.00
28/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1386	2	1386	2	0.00
28/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1366	2	1366	2	0.00
28/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1406	2	1406	2	0.00
28/06/2019	R209 On 06-February-20			Bond Future	9.54	74.7979	9.5440	74.7979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2763	3	2763	3	0.00
28/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2797	3	2797	3	0.00
28/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2730	2	2730	2	0.00
28/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3018	3	3018	3	0.00
28/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	2986	3	2986	3	0.00
28/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	2954	3	2954	3	0.00
28/06/2019	R210 On 01-August-19			Bond Future	191.20	190.1598	191.2023	190.1598	2,142.00
28/06/2019	R210 On 07-November-19			Bond Future	192.42	191.3616	192.4247	191.3616	0.00
28/06/2019	R210 On 06-February-20			Bond Future	196.13	195.0486	196.1320	195.0486	0.00
28/06/2019	R212 On 01-August-19			Bond Future	160.20	160.1855	160.1976	160.1855	6,690.00
28/06/2019	R212 On 07-November-19			Bond Future	163.41	163.3936	163.4058	163.3936	0.00
28/06/2019	R212 On 06-February-20			Bond Future	164.31	164.2955	164.3077	164.2955	0.00
28/06/2019	R213 On 01-August-19			Bond Future	9.03	88.2642	9.0307	88.2642	17,398.00
28/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	5812	5	5812	5	0.00
28/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	5926	6	5926	6	0.00
28/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	5869	6	5869	6	0.00
28/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	22	0	22	0	0.00
28/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	20	0	20	0	0.00
28/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	21	0	21	0	0.00
28/06/2019	R213 On 07-November-19			Bond Future	9.09	86.4571	9.0898	86.4571	3,080.00
28/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3895	4	3895	4	0.00
28/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3987	4	3987	4	0.00
28/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3941	4	3941	4	0.00
28/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	889	1	889	1	0.00
28/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	861	1	861	1	0.00
28/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	875	1	875	1	0.00
28/06/2019	R213 On 06-February-20			Bond Future	9.14	88.1027	9.1398	88.1027	0.00
28/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	3124	3	3124	3	0.00
28/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	3088	3	3088	3	0.00
28/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	3053	3	3053	3	0.00
28/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2289	3	2289	3	0.00
28/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2315	3	2315	3	0.00
28/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2264	2	2264	2	0.00
28/06/2019	R214 On 01-August-19			Bond Future	9.68	73.3059	9.6821	73.3059	10,625.00

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28/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	4390	4	4390	4	0.00
28/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	4448	4	4448	4	0.00
28/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	4332	3	4332	3	0.00
28/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	131	0	131	0	0.00
28/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	126	0	126	0	0.00
28/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	121	0	121	0	0.00
28/06/2019	R214 On 07-November-19			Bond Future	9.75	71.4569	9.7454	71.4569	0.00
28/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	3313	3	3313	3	0.00
28/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	3270	3	3270	3	0.00
28/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	3355	3	3355	3	0.00
28/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	1563	2	1563	2	0.00
28/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	1540	2	1540	2	0.00
28/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	1517	2	1517	2	0.00
28/06/2019	R214 On 06-February-20			Bond Future	9.80	72.8170	9.8006	72.8170	0.00
28/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2747	2	2747	2	0.00
28/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2816	2	2816	2	0.00
28/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2781	2	2781	2	0.00
28/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	3330	4	3330	4	0.00
28/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	3296	4	3296	4	0.00
28/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	3364	4	3364	4	0.00
28/06/2019	R248 On 01-August-19			Bond Future	9.69	93.5396	9.6871	93.5396	102,804.00
28/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	5778	5	5778	5	0.00
28/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	5704	5	5704	5	0.00
28/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	5630	5	5630	5	0.00
28/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	134	0	134	0	0.00
28/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	140	0	140	0	0.00
28/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	129	0	129	0	0.00
28/06/2019	R248 On 07-November-19			Bond Future	9.75	90.9489	9.7500	90.9489	2,048.00
28/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	4227	4	4227	4	0.00
28/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	4172	3	4172	3	0.00
28/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	4118	3	4118	3	0.00
28/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	1857	2	1857	2	0.00
28/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	1886	2	1886	2	0.00
28/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	1828	2	1828	2	0.00



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28/06/2019	R248 On 06-February-20			Bond Future	9.80	92.6800	9.8048	92.6800	0.00
28/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	3359	3	3359	3	0.00
28/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	3403	3	3403	3	0.00
28/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	3315	3	3315	3	0.00
28/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	4145	5	4145	5	0.00
28/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	4233	5	4233	5	0.00
28/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	4188	5	4188	5	0.00