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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
13/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	2025 On 01-August-19			Bond Future	135.63	135.7886	135.6316	135.7886	1,622.00
13/06/2019	2025 On 07-November-19			Bond Future	138.36	138.5231	138.3628	138.5231	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
13/06/2019	2025 On 06-February-20			Bond Future	139.56	139.7260	139.5624	139.7260	0.00
13/06/2019	2029 On 01-August-19			Bond Future	102.56	102.9924	102.5597	102.9924	4,132.00
13/06/2019	2029 On 07-November-19			Bond Future	103.53	103.9720	103.5305	103.9720	0.00
13/06/2019	2029 On 06-February-20			Bond Future	105.53	105.9815	105.5312	105.9815	0.00
13/06/2019	2030 On 01-August-19			Bond Future	9.16	92.5944	9.1564	92.5944	53,419.00
13/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	41	0	41	0	2,025.00
13/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1479	2	1479	2	5,400.00
13/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3586	4	3586	4	0.00
13/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3535	4	3535	4	0.00
13/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4749	5	4749	5	0.00
13/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4803	5	4803	5	0.00
13/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1242	1	1242	1	2,025.00
13/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	236	0	236	0	5,400.00
13/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4695	5	4695	5	0.00
13/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	363	0	363	0	0.00
13/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1664	2	1664	2	0.00
13/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	1551	2	1551	2	0.00
13/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	1026	1	1026	1	3,100.00
13/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	151	0	151	0	0.00
13/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	952	1	952	1	0.00
13/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2842	3	2842	3	0.00
13/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	311	0	311	0	4,800.00
13/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	161	0	161	0	0.00
13/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3372	3	3372	3	0.00
13/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	156	0	156	0	0.00
13/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1282	1	1282	1	0.00
13/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	302	0	302	0	5,400.00
13/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1080	1	1080	1	0.00
13/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5317	5	5317	5	0.00
13/06/2019	2030 On 07-November-19			Bond Future	9.22	94.4348	9.2199	94.4348	200.00
13/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3090	3	3090	3	0.00
13/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1787	2	1787	2	5,500.00
13/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	640	1	640	1	5,500.00
13/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3129	3	3129	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
13/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4272	4	4272	4	0.00
13/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3052	3	3052	3	0.00
13/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1846	2	1846	2	0.00
13/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4007	4	4007	4	0.00
13/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	593	1	593	1	0.00
13/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2466	2	2466	2	0.00
13/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1102	1	1102	1	0.00
13/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1523	1	1523	1	0.00
13/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4728	5	4728	5	0.00
13/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2532	2	2532	2	0.00
13/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1501	1	1501	1	0.00
13/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4579	4	4579	4	0.00
13/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1479	1	1479	1	0.00
13/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	1012	1	1012	1	5,500.00
13/06/2019	2030 On 06-February-20			Bond Future	9.27	92.2288	9.2735	92.2288	0.00
13/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2379	2	2379	2	0.00
13/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2409	2	2409	2	0.00
13/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2440	3	2440	3	0.00
13/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3131	3	3131	3	0.00
13/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3193	3	3193	3	0.00
13/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3162	3	3162	3	0.00
13/06/2019	2032 On 01-August-19			Bond Future	9.45	94.3441	9.4464	94.3441	41,446.00
13/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4618	5	4618	5	0.00
13/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4560	5	4560	5	0.00
13/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4503	5	4503	5	0.00
13/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	241	0	241	0	0.00
13/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	227	0	227	0	0.00
13/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	234	0	234	0	0.00
13/06/2019	2032 On 07-November-19			Bond Future	9.52	92.0583	9.5169	92.0583	0.00
13/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3186	3	3186	3	0.00
13/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3146	3	3146	3	0.00
13/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3106	3	3106	3	0.00
13/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1859	2	1859	2	0.00
13/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1885	2	1885	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1833	2	1833	2	0.00
13/06/2019	2032 On 06-February-20			Bond Future	9.58	93.8164	9.5762	93.8164	0.00
13/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2582	3	2582	3	0.00
13/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2614	3	2614	3	0.00
13/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2551	3	2551	3	0.00
13/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3864	4	3864	4	0.00
13/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3827	4	3827	4	0.00
13/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3791	4	3791	4	0.00
13/06/2019	2033 On 01-August-19			Bond Future	103.98	104.1412	103.9756	104.1412	6,090.00
13/06/2019	2033 On 07-November-19			Bond Future	104.90	105.0691	104.9000	105.0691	0.00
13/06/2019	2033 On 06-February-20			Bond Future	106.93	107.0997	106.9272	107.0997	0.00
13/06/2019	2037 On 01-August-19			Bond Future	9.84	89.2829	9.8399	89.2829	46,825.00
13/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3838	4	3838	4	0.00
13/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	3954	4	3954	4	0.00
13/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	3896	4	3896	4	0.00
13/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	516	0	516	0	0.00
13/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	503	0	503	0	0.00
13/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	530	0	530	0	0.00
13/06/2019	2037 On 07-November-19			Bond Future	9.91	91.0575	9.9116	91.0575	0.00
13/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	2945	3	2945	3	0.00
13/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3026	3	3026	3	0.00
13/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	2985	3	2985	3	0.00
13/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2625	3	2625	3	0.00
13/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2592	2	2592	2	0.00
13/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2659	3	2659	3	0.00
13/06/2019	2037 On 06-February-20			Bond Future	9.97	88.5365	9.9745	88.5365	0.00
13/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2573	3	2573	3	0.00
13/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2541	3	2541	3	0.00
13/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2508	3	2508	3	0.00
13/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4827	5	4827	5	0.00
13/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4871	5	4871	5	0.00
13/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4783	5	4783	5	0.00
13/06/2019	2038 On 01-August-19			Bond Future	121.36	121.3405	121.3609	121.3405	11,677.00
13/06/2019	2038 On 07-November-19			Bond Future	123.80	123.7841	123.8047	123.7841	0.00

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13/06/2019	2038 On 06-February-20			Bond Future	124.54	124.5178	124.5388	124.5178	0.00
13/06/2019	2040 On 01-August-19			Bond Future	9.97	92.1006	9.9653	92.1006	36,811.00
13/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3792	4	3792	4	0.00
13/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3852	4	3852	4	0.00
13/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3911	4	3911	4	0.00
13/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	655	1	655	1	0.00
13/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	689	1	689	1	0.00
13/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	672	1	672	1	0.00
13/06/2019	2040 On 07-November-19			Bond Future	10.04	93.9313	10.0382	93.9313	0.00
13/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2918	3	2918	3	0.00
13/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2047	2	2047	2	1,260.00
13/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	708	1	708	1	1,260.00
13/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	2960	3	2960	3	0.00
13/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3002	3	3002	3	0.00
13/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2907	3	2907	3	0.00
13/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2983	3	2983	3	0.00
13/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3978	4	3978	4	0.00
13/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6912	7	6912	7	0.00
13/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2945	3	2945	3	0.00
13/06/2019	2040 On 06-February-20			Bond Future	10.10	91.2145	10.1023	91.2145	0.00
13/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2573	3	2573	3	0.00
13/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2640	3	2640	3	0.00
13/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2607	3	2607	3	0.00
13/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5451	5	5451	5	0.00
13/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5402	5	5402	5	0.00
13/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5500	5	5500	5	0.00
13/06/2019	2044 On 01-August-19			Bond Future	9.99	89.1651	9.9938	89.1651	43,862.00
13/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3803	4	3803	4	0.00
13/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4674	5	4674	5	0.00
13/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	186	0	186	0	228.00
13/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3863	4	3863	4	0.00
13/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1211	1	1211	1	100.00
13/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3742	4	3742	4	0.00
13/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	158	0	158	0	100.00

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13/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	836	1	836	1	228.00
13/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3100	3	3100	3	0.00
13/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	877	1	877	1	228.00
13/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	660	1	660	1	0.00
13/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5638	5	5638	5	0.00
13/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	443	0	443	0	100.00
13/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5394	5	5394	5	0.00
13/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2965	3	2965	3	0.00
13/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	626	1	626	1	0.00
13/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2323	2	2323	2	0.00
13/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	643	1	643	1	0.00
13/06/2019	2044 On 07-November-19			Bond Future	10.06	90.9375	10.0639	90.9375	0.00
13/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	2999	3	2999	3	0.00
13/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5236	5	5236	5	0.00
13/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3041	3	3041	3	0.00
13/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	495	1	495	1	328.00
13/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1804	2	1804	2	328.00
13/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2956	3	2956	3	0.00
13/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3069	3	3069	3	0.00
13/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8097	8	8097	8	0.00
13/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4501	4	4501	4	0.00
13/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2991	3	2991	3	0.00
13/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	3030	3	3030	3	0.00
13/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1659	2	1659	2	328.00
13/06/2019	2044 On 06-February-20			Bond Future	10.13	88.2888	10.1255	88.2888	0.00
13/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2654	3	2654	3	0.00
13/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	857	1	857	1	328.00
13/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2552	3	2552	3	328.00
13/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2620	3	2620	3	0.00
13/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7157	7	7157	7	0.00
13/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2688	3	2688	3	0.00
13/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5637	5	5637	5	0.00
13/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5536	5	5536	5	0.00
13/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2157	2	2157	2	328.00

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13/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5586	5	5586	5	0.00
13/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5739	6	5739	6	0.00
13/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9873	10	9873	10	0.00
13/06/2019	2046 On 01-August-19			Bond Future	114.38	114.3560	114.3751	114.3560	12,658.00
13/06/2019	2046 On 07-November-19			Bond Future	114.96	114.9393	114.9586	114.9393	0.00
13/06/2019	2046 On 06-February-20			Bond Future	117.18	117.1607	117.1802	117.1607	0.00
13/06/2019	2050 On 01-August-19			Bond Future	117.28	117.5049	117.2843	117.5049	10,989.00
13/06/2019	2050 On 07-November-19			Bond Future	119.65	119.8710	119.6459	119.8710	0.00
13/06/2019	2050 On 06-February-20			Bond Future	120.12	120.3512	120.1215	120.3512	0.00
13/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	AL37 On 01-August-19			Index Future	650.53	651.4270	650.5290	651.4270	0.00
13/06/2019	AL37 On 07-November-19			Index Future	663.46	664.3740	663.4570	664.3740	0.00
13/06/2019	AL37 On 06-February-20			Index Future	676.12	677.0580	676.1230	677.0580	0.00
13/06/2019	AL7T On 01-August-19			Index Future	751.20	752.4450	751.2040	752.4450	0.00
13/06/2019	AL7T On 07-November-19			Index Future	766.13	767.4000	766.1330	767.4000	0.00
13/06/2019	AL7T On 06-February-20			Index Future	780.76	782.0510	780.7590	782.0510	0.00
13/06/2019	ALBI On 01-August-19			Index Future	672.76	674.4650	672.7560	674.4650	973.00
13/06/2019	ALBI On 07-November-19			Index Future	686.13	687.8690	686.1260	687.8690	0.00
13/06/2019	ALBI On 06-February-20			Index Future	699.23	701.0020	699.2250	701.0020	0.00
13/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	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
13/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2019	ES33 On 01-August-19			Bond Future	10.99	78.4066	10.9854	78.4066	350.00
13/06/2019	ES33 On 07-November-19			Bond Future	11.11	76.1709	11.1079	76.1709	0.00
13/06/2019	ES33 On 06-February-20			Bond Future	11.22	77.6255	11.2203	77.6255	0.00
13/06/2019	ES42 On 01-August-19			Bond Future	11.32	79.7837	11.3203	79.7837	4,919.00
13/06/2019	ES42 On 07-November-19			Bond Future	11.44	77.1039	11.4427	77.1039	0.00
13/06/2019	ES42 On 06-February-20			Bond Future	11.55	78.5766	11.5509	78.5766	0.00
13/06/2019	GOVI On 01-August-19			GOVI	665.72	667.4760	665.7160	667.4760	439.00
13/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	270260	29	270260	29	0.00
13/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	270360	29	270360	29	0.00
13/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	270460	29	270460	29	0.00
13/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 07-November-19			GOVI	678.95	680.7420	678.9460	680.7420	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
13/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	60460	8	60460	8	0.00
13/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	60360	8	60360	8	0.00
13/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	60260	8	60260	8	0.00
13/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 06-February-20			GOVI	691.91	693.7390	691.9070	693.7390	0.00
13/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	112230	9	112230	9	0.00
13/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	112430	9	112430	9	0.00
13/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	112330	9	112330	9	0.00
13/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2019	IGOV On 01-August-19			Index Future	260.87	261.3930	260.8740	261.3930	815.00
13/06/2019	IGOV On 07-November-19			Index Future	266.13	266.6570	266.1280	266.6570	218.00
13/06/2019	IGOV On 06-February-20			Index Future	271.27	271.8100	271.2710	271.8100	0.00
13/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
13/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8600	99.8500	99.8600	0.00
13/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
13/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
13/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
13/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
13/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
13/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.86	98.8400	98.8600	98.8400	0.00
13/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.50	95.4800	95.5000	95.4800	0.00
13/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.54	94.5000	94.5400	94.5000	0.00
13/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.4900	93.5400	93.4900	0.00
13/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.50	93.4500	93.5000	93.4500	0.00
13/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.52	95.4700	95.5200	95.4700	51.00
13/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.49	95.4300	95.4900	95.4300	0.00
13/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.51	96.4500	96.5100	96.4500	0.00
13/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.31	100.2400	100.3100	100.2400	0.00
13/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.43	101.3500	101.4300	101.3500	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
13/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.62	94.5300	94.6200	94.5300	0.00
13/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.60	100.5100	100.6000	100.5100	0.00
13/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.95	95.8500	95.9500	95.8500	0.00
13/06/2019	IS10 On 17-December-25			Interest Rate Swap	92.07	91.7900	92.0700	91.7900	0.00
13/06/2019	IS10 On 16-March-26			Interest Rate Swap	89.00	88.7000	89.0000	88.7000	0.00
13/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.69	87.3700	87.6900	87.3700	0.00
13/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.86	89.5200	89.8600	89.5200	0.00
13/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.70	93.3500	93.7000	93.3500	0.00
13/06/2019	IS10 On 15-March-27			Interest Rate Swap	92.23	91.8600	92.2300	91.8600	0.00
13/06/2019	IS10 On 21-June-27			Interest Rate Swap	94.33	93.9400	94.3300	93.9400	0.00
13/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.85	99.4600	99.8500	99.4600	0.00
13/06/2019	IS10 On 20-December-27			Interest Rate Swap	100.20	99.8100	100.2000	99.8100	0.00
13/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.58	93.1900	93.5800	93.1900	0.00
13/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.88	100.5000	100.8800	100.5000	0.00
13/06/2019	IS10 On 19-September-28			Interest Rate Swap	94.32	93.9200	94.3200	93.9200	0.00
13/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/06/2019	R023 On 01-August-19			Bond Future	7.42	104.4938	7.4232	104.4938	55,899.00
13/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4549	5	4549	5	0.00
13/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4607	5	4607	5	0.00
13/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4578	5	4578	5	0.00
13/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R023 On 07-November-19			Bond Future	7.42	102.6383	7.4222	102.6383	0.00
13/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1949	2	1949	2	0.00
13/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1972	2	1972	2	0.00
13/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1996	2	1996	2	0.00
13/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	338	0	338	0	0.00
13/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	343	0	343	0	0.00
13/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	348	0	348	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
13/06/2019	R023 On 06-February-20			Bond Future	7.40	104.5982	7.3992	104.5982	0.00
13/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1158	1	1158	1	0.00
13/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1194	1	1194	1	0.00
13/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1176	1	1176	1	0.00
13/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	823	1	823	1	0.00
13/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	814	1	814	1	0.00
13/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	832	1	832	1	0.00
13/06/2019	R035 On 01-August-19			Bond Future	9.74	97.1631	9.7379	97.1631	65,619.00
13/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4098	4	4098	4	0.00
13/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4039	4	4039	4	0.00
13/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	3980	4	3980	4	0.00
13/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	440	0	440	0	0.00
13/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	453	0	453	0	0.00
13/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	428	0	428	0	0.00
13/06/2019	R035 On 07-November-19			Bond Future	9.81	94.5912	9.8146	94.5912	0.00
13/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	2942	3	2942	3	0.00
13/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	419	0	419	0	3,500.00
13/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1709	2	1709	2	3,500.00
13/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	2982	3	2982	3	0.00
13/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3023	3	3023	3	0.00
13/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4473	5	4473	5	0.00
13/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2499	2	2499	2	0.00
13/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2532	2	2532	2	0.00
13/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1610	2	1610	2	3,500.00
13/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3930	4	3930	4	0.00
13/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7412	7	7412	7	0.00
13/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2466	2	2466	2	0.00
13/06/2019	R035 On 06-February-20			Bond Future	9.88	96.3974	9.8826	96.3974	0.00
13/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2642	3	2642	3	0.00
13/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2610	3	2610	3	0.00
13/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2577	3	2577	3	0.00
13/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4751	5	4751	5	0.00
13/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4665	5	4665	5	0.00
13/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4708	5	4708	5	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
13/06/2019	R186 On 01-August-19			Bond Future	8.41	112.8100	8.4064	112.8100	122,882.00
13/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6248	6	6248	6	0.00
13/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	764	1	764	1	6,000.00
13/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3799	4	3799	4	6,000.00
13/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	978	1	978	1	0.00
13/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6354	7	6354	7	0.00
13/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6301	6	6301	6	0.00
13/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4674	5	4674	5	0.00
13/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2140	2	2140	2	0.00
13/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9191	9	9191	9	0.00
13/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1538	2	1538	2	0.00
13/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1131	1	1131	1	0.00
13/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	452	0	452	0	3,100.00
13/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	17	0	17	0	0.00
13/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	78	0	78	0	0.00
13/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	18	0	18	0	0.00
13/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	1	0	1	0	6,000.00
13/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	708	1	708	1	3,100.00
13/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	143	0	143	0	0.00
13/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1384	1	1384	1	0.00
13/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	19	0	19	0	0.00
13/06/2019	R186 On 07-November-19			Bond Future	8.45	115.0519	8.4549	115.0519	2,660.00
13/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2722	3	2722	3	0.00
13/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3548	4	3548	4	0.00
13/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1200	1	1200	1	5,000.00
13/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3631	4	3631	4	0.00
13/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3589	4	3589	4	0.00
13/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	838	1	838	1	0.00
13/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2473	2	2473	2	0.00
13/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	851	1	851	1	0.00
13/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1189	1	1189	1	5,000.00
13/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	864	1	864	1	0.00
13/06/2019	R186 On 06-February-20			Bond Future	8.49	111.9417	8.4899	111.9417	0.00
13/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2446	3	2446	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
13/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2509	3	2509	3	0.00
13/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2478	3	2478	3	0.00
13/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2096	2	2096	2	0.00
13/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2074	2	2074	2	0.00
13/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2119	2	2119	2	0.00
13/06/2019	R197 On 01-August-19			Bond Future	302.83	302.7807	302.8255	302.7807	2,507.00
13/06/2019	R197 On 07-November-19			Bond Future	308.92	308.8776	308.9231	308.8776	0.00
13/06/2019	R197 On 06-February-20			Bond Future	307.23	307.1839	307.2299	307.1839	0.00
13/06/2019	R202 On 01-August-19			Bond Future	233.66	235.8833	233.6565	235.8833	9,479.00
13/06/2019	R202 On 07-November-19			Bond Future	238.36	240.6332	238.3615	240.6332	0.00
13/06/2019	R202 On 06-February-20			Bond Future	238.90	241.2134	238.8973	241.2134	0.00
13/06/2019	R207 On 01-August-19			Bond Future	6.02	100.9301	6.0212	100.9301	4,891.00
13/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	568	1	568	1	0.00
13/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	572	1	572	1	0.00
13/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	576	1	576	1	0.00
13/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 07-November-19			Bond Future	3.83	102.9360	3.8309	102.9360	0.00
13/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
13/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	318	0	318	0	0.00
13/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	317	0	317	0	0.00
13/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	315	0	315	0	0.00
13/06/2019	R208 On 01-August-19			Bond Future	6.43	102.8413	6.4324	102.8413	10,856.00
13/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2644	3	2644	3	0.00
13/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2629	3	2629	3	0.00
13/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2614	3	2614	3	0.00
13/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
13/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4808	6.2178	101.4808	0.00
13/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	868	1	868	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
13/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	856	1	856	1	0.00
13/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	844	1	844	1	0.00
13/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	57	0	57	0	0.00
13/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	58	0	58	0	0.00
13/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	56	0	56	0	0.00
13/06/2019	R208 On 06-February-20			Bond Future	5.87	103.4187	5.8676	103.4187	0.00
13/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	441	0	441	0	0.00
13/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	449	0	449	0	0.00
13/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	457	0	457	0	0.00
13/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	160	0	160	0	0.00
13/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	166	0	166	0	0.00
13/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	163	0	163	0	0.00
13/06/2019	R209 On 01-August-19			Bond Future	9.70	74.1808	9.6991	74.1808	88,975.00
13/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3235	3	3235	3	0.00
13/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3334	4	3334	4	0.00
13/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	373	0	373	0	7,560.00
13/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3284	3	3284	3	0.00
13/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1692	2	1692	2	7,560.00
13/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4838	5	4838	5	0.00
13/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	173	0	173	0	7,560.00
13/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	404	0	404	0	0.00
13/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	3011	3	3011	3	0.00
13/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	1047	1	1047	1	0.00
13/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	415	0	415	0	0.00
13/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	393	0	393	0	0.00
13/06/2019	R209 On 07-November-19			Bond Future	9.77	72.5028	9.7652	72.5028	0.00
13/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2472	3	2472	3	0.00
13/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2541	3	2541	3	0.00
13/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2507	3	2507	3	0.00
13/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2222	2	2222	2	0.00
13/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2194	2	2194	2	0.00
13/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2251	2	2251	2	0.00
13/06/2019	R209 On 06-February-20			Bond Future	9.82	73.8875	9.8212	73.8875	0.00
13/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2149	2	2149	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2176	2	2176	2	0.00
13/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2121	2	2121	2	0.00
13/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4184	4	4184	4	0.00
13/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4146	4	4146	4	0.00
13/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4108	4	4108	4	0.00
13/06/2019	R210 On 01-August-19			Bond Future	190.52	190.4859	190.5162	190.4859	2,142.00
13/06/2019	R210 On 07-November-19			Bond Future	191.75	191.7150	191.7457	191.7150	0.00
13/06/2019	R210 On 06-February-20			Bond Future	195.45	195.4203	195.4513	195.4203	0.00
13/06/2019	R212 On 01-August-19			Bond Future	159.90	159.8780	159.9011	159.8780	6,690.00
13/06/2019	R212 On 07-November-19			Bond Future	163.12	163.0975	163.1209	163.0975	0.00
13/06/2019	R212 On 06-February-20			Bond Future	164.03	164.0035	164.0270	164.0035	0.00
13/06/2019	R213 On 01-August-19			Bond Future	9.30	87.0877	9.3037	87.0877	17,378.00
13/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4261	4	4261	4	0.00
13/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4366	5	4366	5	0.00
13/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4313	4	4313	4	0.00
13/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	192	0	192	0	0.00
13/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	181	0	181	0	0.00
13/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	187	0	187	0	0.00
13/06/2019	R213 On 07-November-19			Bond Future	9.37	85.2668	9.3717	85.2668	3,080.00
13/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2938	3	2938	3	0.00
13/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3014	3	3014	3	0.00
13/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	2976	3	2976	3	0.00
13/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1677	2	1677	2	0.00
13/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1634	2	1634	2	0.00
13/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1656	2	1656	2	0.00
13/06/2019	R213 On 06-February-20			Bond Future	9.43	86.8950	9.4309	86.8950	0.00
13/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2398	2	2398	2	0.00
13/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2368	2	2368	2	0.00
13/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2339	2	2339	2	0.00
13/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3343	3	3343	3	0.00
13/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3374	3	3374	3	0.00
13/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3312	3	3312	3	0.00
13/06/2019	R214 On 01-August-19			Bond Future	9.96	72.6611	9.9551	72.6611	10,625.00
13/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3034	3	3034	3	0.00

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13/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3081	3	3081	3	0.00
13/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	2986	3	2986	3	0.00
13/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	632	1	632	1	0.00
13/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	617	1	617	1	0.00
13/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	603	1	603	1	0.00
13/06/2019	R214 On 07-November-19			Bond Future	10.03	70.8072	10.0259	70.8072	0.00
13/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2431	3	2431	3	0.00
13/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2397	3	2397	3	0.00
13/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2465	3	2465	3	0.00
13/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2567	2	2567	2	0.00
13/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2535	2	2535	2	0.00
13/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2504	2	2504	2	0.00
13/06/2019	R214 On 06-February-20			Bond Future	10.09	72.1593	10.0887	72.1593	0.00
13/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2132	2	2132	2	0.00
13/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2188	2	2188	2	0.00
13/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2160	2	2160	2	0.00
13/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4617	4	4617	4	0.00
13/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4576	4	4576	4	0.00
13/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4657	4	4657	4	0.00
13/06/2019	R248 On 01-August-19			Bond Future	9.96	92.8879	9.9550	92.8879	102,651.00
13/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4016	4	4016	4	0.00
13/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	3954	4	3954	4	0.00
13/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3892	4	3892	4	0.00
13/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	710	1	710	1	0.00
13/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	728	1	728	1	0.00
13/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	692	1	692	1	0.00
13/06/2019	R248 On 07-November-19			Bond Future	10.03	90.2944	10.0255	90.2944	2,048.00
13/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3094	3	3094	3	0.00
13/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3051	3	3051	3	0.00
13/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3007	3	3007	3	0.00
13/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3097	3	3097	3	0.00
13/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3138	3	3138	3	0.00
13/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3057	3	3057	3	0.00
13/06/2019	R248 On 06-February-20			Bond Future	10.09	92.0186	10.0881	92.0186	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
13/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2621	3	2621	3	0.00
13/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2656	3	2656	3	0.00
13/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2585	3	2585	3	0.00
13/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5799	6	5799	6	0.00
13/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5905	6	5905	6	0.00
13/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5851	6	5851	6	0.00