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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
26/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	2025 On 01-August-19			Bond Future	136.35	136.1432	136.3501	136.1432	1,622.00
26/06/2019	2025 On 07-November-19			Bond Future	139.08	138.8703	139.0810	138.8703	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
26/06/2019	2025 On 06-February-20			Bond Future	140.29	140.0725	140.2866	140.0725	0.00
26/06/2019	2029 On 01-August-19			Bond Future	103.11	102.7951	103.1135	102.7951	4,132.00
26/06/2019	2029 On 07-November-19			Bond Future	104.08	103.7599	104.0844	103.7599	0.00
26/06/2019	2029 On 06-February-20			Bond Future	106.09	105.7597	106.0899	105.7597	0.00
26/06/2019	2030 On 01-August-19			Bond Future	8.93	93.8401	8.9342	93.8401	74,441.00
26/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	50	0	50	0	2,025.00
26/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2182	2	2182	2	5,400.00
26/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	4751	5	4751	5	0.00
26/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	4693	5	4693	5	0.00
26/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	6026	6	6026	6	0.00
26/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6084	6	6084	6	0.00
26/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	343	0	343	0	5,400.00
26/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1853	2	1853	2	2,025.00
26/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	541	1	541	1	0.00
26/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	2279	2	2279	2	0.00
26/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	2430	2	2430	2	0.00
26/06/2019	2030 On 01-August-19	9.08	Call	Bond Future	1547	2	1547	2	0.00
26/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	5968	6	5968	6	0.00
26/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1606	2	1606	2	0.00
26/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	17	0	17	0	0.00
26/06/2019	2030 On 01-August-19	9.08	Put	Bond Future	616	1	616	1	6,570.00
26/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	339	0	339	0	0.00
26/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	302	0	302	0	0.00
26/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	54	0	54	0	4,800.00
26/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	19	0	19	0	0.00
26/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	18	0	18	0	0.00
26/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	2063	2	2063	2	0.00
26/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	478	0	478	0	0.00
26/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	51	0	51	0	5,400.00
26/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	367	0	367	0	0.00
26/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3911	4	3911	4	0.00
26/06/2019	2030 On 07-November-19			Bond Future	8.99	95.6951	8.9904	95.6951	200.00
26/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	4000	4	4000	4	0.00
26/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2436	2	2436	2	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
26/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	980	1	980	1	5,500.00
26/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	5331	5	5331	5	0.00
26/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4045	4	4045	4	0.00
26/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3955	4	3955	4	0.00
26/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5037	5	5037	5	0.00
26/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2509	3	2509	3	0.00
26/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	916	1	916	1	0.00
26/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1696	2	1696	2	0.00
26/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	699	1	699	1	0.00
26/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	993	1	993	1	0.00
26/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3618	4	3618	4	0.00
26/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1748	2	1748	2	0.00
26/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	977	1	977	1	0.00
26/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	3486	4	3486	4	0.00
26/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	638	1	638	1	5,500.00
26/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	962	1	962	1	0.00
26/06/2019	2030 On 06-February-20			Bond Future	9.04	93.5079	9.0361	93.5079	0.00
26/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2993	3	2993	3	0.00
26/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3028	3	3028	3	0.00
26/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3064	3	3064	3	0.00
26/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2301	2	2301	2	0.00
26/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2352	2	2352	2	0.00
26/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2327	2	2327	2	0.00
26/06/2019	2032 On 01-August-19			Bond Future	9.32	94.8491	9.3159	94.8491	44,151.00
26/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5357	5	5357	5	0.00
26/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5296	5	5296	5	0.00
26/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5235	5	5235	5	0.00
26/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	72	0	72	0	0.00
26/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	66	0	66	0	0.00
26/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	69	0	69	0	0.00
26/06/2019	2032 On 07-November-19			Bond Future	9.38	92.5633	9.3829	92.5633	0.00
26/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3615	3	3615	3	0.00
26/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3571	3	3571	3	0.00
26/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3527	3	3527	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
26/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1377	1	1377	1	0.00
26/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1398	1	1398	1	0.00
26/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1355	1	1355	1	0.00
26/06/2019	2032 On 06-February-20			Bond Future	9.44	94.3260	9.4383	94.3260	0.00
26/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2883	3	2883	3	0.00
26/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2918	3	2918	3	0.00
26/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2849	3	2849	3	0.00
26/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3242	3	3242	3	0.00
26/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3208	3	3208	3	0.00
26/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3175	3	3175	3	0.00
26/06/2019	2033 On 01-August-19			Bond Future	104.05	103.3992	104.0546	103.3992	6,090.00
26/06/2019	2033 On 07-November-19			Bond Future	104.97	104.3011	104.9694	104.3011	0.00
26/06/2019	2033 On 06-February-20			Bond Future	106.99	106.3113	106.9920	106.3113	0.00
26/06/2019	2037 On 01-August-19			Bond Future	9.73	89.3832	9.7337	89.3832	50,297.00
26/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4318	4	4318	4	0.00
26/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4446	4	4446	4	0.00
26/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4382	4	4382	4	0.00
26/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	193	0	193	0	0.00
26/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	186	0	186	0	0.00
26/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	200	0	200	0	0.00
26/06/2019	2037 On 07-November-19			Bond Future	9.80	91.1502	9.8031	91.1502	0.00
26/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3226	3	3226	3	0.00
26/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3314	3	3314	3	0.00
26/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3270	3	3270	3	0.00
26/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2095	2	2095	2	0.00
26/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2065	2	2065	2	0.00
26/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2125	2	2125	2	0.00
26/06/2019	2037 On 06-February-20			Bond Future	9.86	88.6259	9.8632	88.6259	0.00
26/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2856	3	2856	3	0.00
26/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2821	3	2821	3	0.00
26/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2787	3	2787	3	0.00
26/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4282	5	4282	5	0.00
26/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4325	5	4325	5	0.00
26/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4241	5	4241	5	0.00

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26/06/2019	2038 On 01-August-19			Bond Future	121.42	121.3623	121.4233	121.3623	11,362.00
26/06/2019	2038 On 07-November-19			Bond Future	123.86	123.7934	123.8553	123.7934	0.00
26/06/2019	2038 On 06-February-20			Bond Future	124.58	124.5207	124.5832	124.5207	0.00
26/06/2019	2040 On 01-August-19			Bond Future	9.87	91.8382	9.8742	91.8382	35,352.00
26/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4109	4	4109	4	0.00
26/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4176	4	4176	4	0.00
26/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4243	4	4243	4	0.00
26/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	245	0	245	0	0.00
26/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	264	0	264	0	0.00
26/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	255	0	255	0	0.00
26/06/2019	2040 On 07-November-19			Bond Future	9.95	93.6537	9.9453	93.6537	0.00
26/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3145	3	3145	3	0.00
26/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2201	2	2201	2	1,260.00
26/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	748	1	748	1	1,260.00
26/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3190	3	3190	3	0.00
26/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3235	3	3235	3	0.00
26/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2395	3	2395	3	0.00
26/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2465	3	2465	3	0.00
26/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3387	4	3387	4	0.00
26/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6206	7	6206	7	0.00
26/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2430	3	2430	3	0.00
26/06/2019	2040 On 06-February-20			Bond Future	10.01	90.9265	10.0072	90.9265	0.00
26/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2735	2	2735	2	0.00
26/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2807	3	2807	3	0.00
26/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2771	2	2771	2	0.00
26/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4861	5	4861	5	0.00
26/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4814	5	4814	5	0.00
26/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4907	5	4907	5	0.00
26/06/2019	2044 On 01-August-19			Bond Future	9.93	88.6044	9.9335	88.6044	40,690.00
26/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3970	3	3970	3	0.00
26/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4917	4	4917	4	0.00
26/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	109	0	109	0	228.00
26/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4037	3	4037	3	0.00
26/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1099	1	1099	1	100.00

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26/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3904	3	3904	3	0.00
26/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	90	0	90	0	100.00
26/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	703	1	703	1	228.00
26/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3195	3	3195	3	0.00
26/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	474	1	474	1	228.00
26/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	323	0	323	0	0.00
26/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5072	6	5072	6	0.00
26/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	188	0	188	0	100.00
26/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4819	6	4819	6	0.00
26/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2333	3	2333	3	0.00
26/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	301	0	301	0	0.00
26/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1712	2	1712	2	0.00
26/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	312	0	312	0	0.00
26/06/2019	2044 On 07-November-19			Bond Future	10.00	90.3560	10.0027	90.3560	0.00
26/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3093	3	3093	3	0.00
26/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5435	5	5435	5	0.00
26/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	479	0	479	0	328.00
26/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1838	2	1838	2	328.00
26/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3137	3	3137	3	0.00
26/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3048	3	3048	3	0.00
26/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2662	3	2662	3	0.00
26/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7583	8	7583	8	0.00
26/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4037	5	4037	5	0.00
26/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2589	3	2589	3	0.00
26/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2625	3	2625	3	0.00
26/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1359	2	1359	2	328.00
26/06/2019	2044 On 06-February-20			Bond Future	10.06	87.6913	10.0632	87.6913	0.00
26/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	856	1	856	1	328.00
26/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2715	2	2715	2	0.00
26/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2610	2	2610	2	328.00
26/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2680	2	2680	2	0.00
26/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7377	7	7377	7	0.00
26/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2750	2	2750	2	0.00
26/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5195	6	5195	6	0.00

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26/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5096	6	5096	6	0.00
26/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1874	2	1874	2	328.00
26/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5145	6	5145	6	0.00
26/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5294	6	5294	6	0.00
26/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9369	10	9369	10	0.00
26/06/2019	2046 On 01-August-19			Bond Future	114.39	113.7023	114.3894	113.7023	12,638.00
26/06/2019	2046 On 07-November-19			Bond Future	114.96	114.2604	114.9608	114.2604	0.00
26/06/2019	2046 On 06-February-20			Bond Future	117.18	116.4625	117.1760	116.4625	0.00
26/06/2019	2050 On 01-August-19			Bond Future	118.12	117.7028	118.1240	117.7028	11,104.00
26/06/2019	2050 On 07-November-19			Bond Future	120.49	120.0605	120.4898	120.0605	0.00
26/06/2019	2050 On 06-February-20			Bond Future	120.97	120.5378	120.9749	120.5378	0.00
26/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	AL37 On 01-August-19			Index Future	654.51	654.4640	654.5070	654.4640	0.00
26/06/2019	AL37 On 07-November-19			Index Future	667.44	667.3990	667.4430	667.3990	0.00
26/06/2019	AL37 On 06-February-20			Index Future	680.15	680.1010	680.1450	680.1010	0.00
26/06/2019	AL7T On 01-August-19			Index Future	760.95	760.5980	760.9490	760.5980	0.00
26/06/2019	AL7T On 07-November-19			Index Future	775.99	775.6310	775.9880	775.6310	0.00
26/06/2019	AL7T On 06-February-20			Index Future	790.76	790.3930	790.7560	790.3930	0.00
26/06/2019	ALBI On 01-August-19			Index Future	678.71	676.3260	678.7090	676.3260	973.00
26/06/2019	ALBI On 07-November-19			Index Future	692.12	689.6940	692.1230	689.6940	0.00
26/06/2019	ALBI On 06-February-20			Index Future	705.30	702.8200	705.2950	702.8200	0.00
26/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	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
26/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2019	ES33 On 01-August-19			Bond Future	10.87	78.5072	10.8690	78.5072	350.00
26/06/2019	ES33 On 07-November-19			Bond Future	10.99	76.2653	10.9884	76.2653	0.00
26/06/2019	ES33 On 06-February-20			Bond Future	11.10	77.7176	11.0972	77.7176	0.00
26/06/2019	ES42 On 01-August-19			Bond Future	11.24	79.4647	11.2394	79.4647	4,919.00
26/06/2019	ES42 On 07-November-19			Bond Future	11.36	76.7701	11.3600	76.7701	0.00
26/06/2019	ES42 On 06-February-20			Bond Future	11.47	78.2323	11.4660	78.2323	0.00
26/06/2019	GOVI On 01-August-19			GOVI	671.77	669.2290	671.7680	669.2290	437.00
26/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	330780	31	330780	31	0.00
26/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	330880	31	330880	31	0.00
26/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	330980	31	330980	31	0.00
26/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/06/2019	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
26/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 07-November-19			GOVI	685.05	682.4560	685.0450	682.4560	0.00
26/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	121450	10	121450	10	0.00
26/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	121350	10	121350	10	0.00
26/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	121250	10	121250	10	0.00
26/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 06-February-20			GOVI	698.08	695.4450	698.0820	695.4450	0.00
26/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	50480	8	50480	8	0.00
26/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	50680	8	50680	8	0.00
26/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	50580	8	50580	8	0.00
26/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2019	IGOV On 01-August-19			Index Future	261.08	260.6080	261.0760	260.6080	815.00
26/06/2019	IGOV On 07-November-19			Index Future	266.31	265.8280	266.3050	265.8280	218.00
26/06/2019	IGOV On 06-February-20			Index Future	271.44	270.9500	271.4360	270.9500	0.00
26/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
26/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
26/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
26/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
26/06/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9900	101.9900	101.9900	0.00
26/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.82	98.8100	98.8200	98.8100	0.00
26/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4400	95.4500	95.4400	0.00
26/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.4500	94.4600	94.4500	0.00
26/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4200	93.4200	93.4200	0.00
26/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.36	93.3600	93.3600	93.3600	0.00
26/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.36	95.3600	95.3600	95.3600	51.00
26/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.32	95.3100	95.3200	95.3100	0.00
26/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.31	96.3000	96.3100	96.3000	0.00
26/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.08	100.0700	100.0800	100.0700	0.00
26/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.19	101.1700	101.1900	101.1700	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
26/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.34	94.3300	94.3400	94.3300	0.00
26/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.30	100.2900	100.3000	100.2900	0.00
26/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.63	95.6100	95.6300	95.6100	0.00
26/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.50	91.4700	91.5000	91.4700	0.00
26/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.38	88.3500	88.3800	88.3500	0.00
26/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.04	87.0100	87.0400	87.0100	0.00
26/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.21	89.1900	89.2100	89.1900	0.00
26/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.07	93.0500	93.0700	93.0500	0.00
26/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.60	91.5800	91.6000	91.5800	0.00
26/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.71	93.6900	93.7100	93.6900	0.00
26/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.24	99.2200	99.2400	99.2200	0.00
26/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.58	99.5600	99.5800	99.5600	0.00
26/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.95	92.9200	92.9500	92.9200	0.00
26/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.27	100.2400	100.2700	100.2400	0.00
26/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.70	93.6600	93.7000	93.6600	0.00
26/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/06/2019	R023 On 01-August-19			Bond Future	7.28	104.7993	7.2784	104.7993	56,435.00
26/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4999	5	4999	5	0.00
26/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	5058	5	5058	5	0.00
26/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	5029	5	5029	5	0.00
26/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R023 On 07-November-19			Bond Future	7.27	102.9389	7.2677	102.9389	0.00
26/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2256	2	2256	2	0.00
26/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2281	2	2281	2	0.00
26/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2306	2	2306	2	0.00
26/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	200	0	200	0	0.00
26/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	203	0	203	0	0.00
26/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	206	0	206	0	0.00
26/06/2019	R023 On 06-February-20			Bond Future	7.23	104.8988	7.2326	104.8988	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
26/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1390	1	1390	1	0.00
26/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1429	1	1429	1	0.00
26/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1410	1	1410	1	0.00
26/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	606	1	606	1	0.00
26/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	599	1	599	1	0.00
26/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	613	1	613	1	0.00
26/06/2019	R035 On 01-August-19			Bond Future	9.61	97.4511	9.6121	97.4511	66,587.00
26/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4759	4	4759	4	0.00
26/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4693	4	4693	4	0.00
26/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4628	4	4628	4	0.00
26/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	140	0	140	0	0.00
26/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	145	0	145	0	0.00
26/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	134	0	134	0	0.00
26/06/2019	R035 On 07-November-19			Bond Future	9.69	94.8747	9.6856	94.8747	0.00
26/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	475	0	475	0	3,500.00
26/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1941	2	1941	2	3,500.00
26/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3321	3	3321	3	0.00
26/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3365	3	3365	3	0.00
26/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3411	3	3411	3	0.00
26/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4994	5	4994	5	0.00
26/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	1919	2	1919	2	0.00
26/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	1948	2	1948	2	0.00
26/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1167	1	1167	1	3,500.00
26/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	1891	2	1891	2	0.00
26/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3199	3	3199	3	0.00
26/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6505	7	6505	7	0.00
26/06/2019	R035 On 06-February-20			Bond Future	9.75	96.6812	9.7500	96.6812	0.00
26/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2924	3	2924	3	0.00
26/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2889	3	2889	3	0.00
26/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2853	3	2853	3	0.00
26/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4051	4	4051	4	0.00
26/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3970	4	3970	4	0.00
26/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4010	4	4010	4	0.00
26/06/2019	R186 On 01-August-19			Bond Future	8.17	114.0050	8.1658	114.0050	129,155.00

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26/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	7637	8	7637	8	0.00
26/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1290	1	1290	1	6,000.00
26/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	5077	5	5077	5	6,000.00
26/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	7745	8	7745	8	0.00
26/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1617	2	1617	2	0.00
26/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	7691	8	7691	8	0.00
26/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	6009	6	6009	6	0.00
26/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3179	3	3179	3	0.00
26/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	10599	11	10599	11	0.00
26/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	2407	2	2407	2	0.00
26/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	362	0	362	0	0.00
26/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	83	0	83	0	3,100.00
26/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	5	0	5	0	0.00
26/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
26/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	170	0	170	0	0.00
26/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	13	0	13	0	0.00
26/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	502	1	502	1	0.00
26/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R186 On 07-November-19			Bond Future	8.20	116.2585	8.2036	116.2585	5,960.00
26/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3670	4	3670	4	0.00
26/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4610	5	4610	5	0.00
26/06/2019	R186 On 07-November-19	8.20	Call	Bond Future	1697	0	1697	0	0.00
26/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1789	2	1789	2	5,000.00
26/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4702	5	4702	5	0.00
26/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4656	5	4656	5	0.00
26/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	485	0	485	0	0.00
26/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1638	2	1638	2	0.00
26/06/2019	R186 On 07-November-19	8.20	Put	Bond Future	1718	0	1718	0	7,500.00
26/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	493	1	493	1	0.00
26/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	713	1	713	1	5,000.00
26/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	501	1	501	1	0.00
26/06/2019	R186 On 06-February-20			Bond Future	8.23	113.1652	8.2272	113.1652	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
26/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3269	3	3269	3	0.00
26/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3344	3	3344	3	0.00
26/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3306	3	3306	3	0.00
26/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1480	1	1480	1	0.00
26/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1464	1	1464	1	0.00
26/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1497	2	1497	2	0.00
26/06/2019	R197 On 01-August-19			Bond Future	302.40	302.2619	302.3979	302.2619	2,507.00
26/06/2019	R197 On 07-November-19			Bond Future	308.45	308.3167	308.4544	308.3167	0.00
26/06/2019	R197 On 06-February-20			Bond Future	306.73	306.5958	306.7347	306.5958	0.00
26/06/2019	R202 On 01-August-19			Bond Future	232.79	232.1490	232.7885	232.1490	9,515.00
26/06/2019	R202 On 07-November-19			Bond Future	237.45	236.7994	237.4510	236.7994	0.00
26/06/2019	R202 On 06-February-20			Bond Future	237.96	237.2926	237.9560	237.2926	0.00
26/06/2019	R207 On 01-August-19			Bond Future	6.02	100.9367	6.0178	100.9367	4,891.00
26/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	569	1	569	1	0.00
26/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	574	1	574	1	0.00
26/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	578	1	578	1	0.00
26/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 07-November-19			Bond Future	3.88	102.9319	3.8838	102.9319	0.00
26/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
26/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	328	0	328	0	0.00
26/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	326	0	326	0	0.00
26/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	324	0	324	0	0.00
26/06/2019	R208 On 01-August-19			Bond Future	6.34	102.9835	6.3438	102.9835	10,796.00
26/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2782	3	2782	3	0.00
26/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2767	3	2767	3	0.00
26/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2752	3	2752	3	0.00
26/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
26/06/2019	R208 On 07-November-19			Bond Future	6.12	101.6150	6.1197	101.6150	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
26/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	975	1	975	1	0.00
26/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	963	1	963	1	0.00
26/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	950	1	950	1	0.00
26/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	34	0	34	0	0.00
26/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	35	0	35	0	0.00
26/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	34	0	34	0	0.00
26/06/2019	R208 On 06-February-20			Bond Future	5.75	103.5499	5.7527	103.5499	0.00
26/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	503	1	503	1	0.00
26/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	511	1	511	1	0.00
26/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	520	1	520	1	0.00
26/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	98	0	98	0	0.00
26/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	102	0	102	0	0.00
26/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	100	0	100	0	0.00
26/06/2019	R209 On 01-August-19			Bond Future	9.59	74.2577	9.5895	74.2577	89,261.00
26/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3704	3	3704	3	0.00
26/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	375	0	375	0	7,560.00
26/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3813	3	3813	3	0.00
26/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3758	3	3758	3	0.00
26/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1937	2	1937	2	7,560.00
26/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5427	5	5427	5	0.00
26/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	51	0	51	0	7,560.00
26/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	167	0	167	0	0.00
26/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2302	3	2302	3	0.00
26/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	580	1	580	1	0.00
26/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	173	0	173	0	0.00
26/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	161	0	161	0	0.00
26/06/2019	R209 On 07-November-19			Bond Future	9.65	72.5736	9.6533	72.5736	0.00
26/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2726	2	2726	2	0.00
26/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2802	3	2802	3	0.00
26/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2764	3	2764	3	0.00
26/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1763	2	1763	2	0.00
26/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1737	2	1737	2	0.00
26/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1789	2	1789	2	0.00
26/06/2019	R209 On 06-February-20			Bond Future	9.71	73.9555	9.7066	73.9555	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
26/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2335	2	2335	2	0.00
26/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2365	2	2365	2	0.00
26/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2305	2	2305	2	0.00
26/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3642	4	3642	4	0.00
26/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3606	4	3606	4	0.00
26/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3571	4	3571	4	0.00
26/06/2019	R210 On 01-August-19			Bond Future	190.14	190.0513	190.1422	190.0513	2,142.00
26/06/2019	R210 On 07-November-19			Bond Future	191.34	191.2517	191.3439	191.2517	0.00
26/06/2019	R210 On 06-February-20			Bond Future	195.03	194.9377	195.0308	194.9377	0.00
26/06/2019	R212 On 01-August-19			Bond Future	159.97	159.8649	159.9744	159.8649	6,690.00
26/06/2019	R212 On 07-November-19			Bond Future	163.18	163.0673	163.1785	163.0673	0.00
26/06/2019	R212 On 06-February-20			Bond Future	164.08	163.9638	164.0764	163.9638	0.00
26/06/2019	R213 On 01-August-19			Bond Future	9.13	87.8302	9.1333	87.8302	17,398.00
26/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	5173	5	5173	5	0.00
26/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	5286	5	5286	5	0.00
26/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	5229	5	5229	5	0.00
26/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	35	0	35	0	0.00
26/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	32	0	32	0	0.00
26/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	33	0	33	0	0.00
26/06/2019	R213 On 07-November-19			Bond Future	9.20	86.0149	9.1963	86.0149	3,080.00
26/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3499	3	3499	3	0.00
26/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3585	3	3585	3	0.00
26/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3542	3	3542	3	0.00
26/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1158	1	1158	1	0.00
26/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1124	1	1124	1	0.00
26/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1141	1	1141	1	0.00
26/06/2019	R213 On 06-February-20			Bond Future	9.25	87.6527	9.2500	87.6527	0.00
26/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2819	3	2819	3	0.00
26/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2785	3	2785	3	0.00
26/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2752	3	2752	3	0.00
26/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2663	3	2663	3	0.00
26/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2691	3	2691	3	0.00
26/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2636	3	2636	3	0.00
26/06/2019	R214 On 01-August-19			Bond Future	9.88	72.3037	9.8807	72.3037	10,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3176	3	3176	3	0.00
26/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3229	3	3229	3	0.00
26/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3123	3	3123	3	0.00
26/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	273	0	273	0	0.00
26/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	264	0	264	0	0.00
26/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	255	0	255	0	0.00
26/06/2019	R214 On 07-November-19			Bond Future	9.95	70.4352	9.9502	70.4352	0.00
26/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2552	2	2552	2	0.00
26/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2516	2	2516	2	0.00
26/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2589	2	2589	2	0.00
26/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2188	2	2188	2	0.00
26/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2158	2	2158	2	0.00
26/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2129	2	2129	2	0.00
26/06/2019	R214 On 06-February-20			Bond Future	10.01	71.7763	10.0114	71.7763	0.00
26/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2210	2	2210	2	0.00
26/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2269	2	2269	2	0.00
26/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2239	2	2239	2	0.00
26/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4192	5	4192	5	0.00
26/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4153	4	4153	4	0.00
26/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4231	5	4231	5	0.00
26/06/2019	R248 On 01-August-19			Bond Future	9.89	92.2144	9.8907	92.2144	102,804.00
26/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4165	4	4165	4	0.00
26/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4096	3	4096	3	0.00
26/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4028	3	4028	3	0.00
26/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	304	0	304	0	0.00
26/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	315	0	315	0	0.00
26/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	293	0	293	0	0.00
26/06/2019	R248 On 07-November-19			Bond Future	9.96	89.5980	9.9603	89.5980	2,048.00
26/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3213	3	3213	3	0.00
26/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3167	3	3167	3	0.00
26/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3122	3	3122	3	0.00
26/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2664	3	2664	3	0.00
26/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2702	3	2702	3	0.00
26/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2626	3	2626	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
26/06/2019	R248 On 06-February-20			Bond Future	10.02	91.3039	10.0215	91.3039	0.00
26/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2693	2	2693	2	0.00
26/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2730	2	2730	2	0.00
26/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2656	2	2656	2	0.00
26/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5318	6	5318	6	0.00
26/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5421	6	5421	6	0.00
26/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5369	6	5369	6	0.00