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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
27/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	2025 On 01-August-19			Bond Future	136.58	136.3501	136.5764	136.3501	1,622.00
27/06/2019	2025 On 07-November-19			Bond Future	139.31	139.0810	139.3117	139.0810	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
27/06/2019	2025 On 06-February-20			Bond Future	140.52	140.2866	140.5215	140.2866	0.00
27/06/2019	2029 On 01-August-19			Bond Future	103.30	103.1135	103.3027	103.1135	4,132.00
27/06/2019	2029 On 07-November-19			Bond Future	104.28	104.0844	104.2773	104.0844	0.00
27/06/2019	2029 On 06-February-20			Bond Future	106.29	106.0899	106.2864	106.0899	0.00
27/06/2019	2030 On 01-August-19			Bond Future	8.89	93.8536	8.8929	93.8536	74,441.00
27/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	62	0	62	0	2,025.00
27/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	2379	2	2379	2	5,400.00
27/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	5003	5	5003	5	0.00
27/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	4945	5	4945	5	0.00
27/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	401	0	401	0	5,400.00
27/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	2035	2	2035	2	2,025.00
27/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	6286	6	6286	6	0.00
27/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	6345	6	6345	6	0.00
27/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	623	1	623	1	0.00
27/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	2480	2	2480	2	0.00
27/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	2636	2	2636	2	0.00
27/06/2019	2030 On 01-August-19	9.08	Call	Bond Future	1712	2	1712	2	0.00
27/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	6228	6	6228	6	0.00
27/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	1422	2	1422	2	0.00
27/06/2019	2030 On 01-August-19	9.08	Put	Bond Future	515	1	515	1	6,570.00
27/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	274	0	274	0	0.00
27/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	242	0	242	0	0.00
27/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	12	0	12	0	0.00
27/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	13	0	13	0	0.00
27/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	40	0	40	0	4,800.00
27/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	12	0	12	0	0.00
27/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	1855	2	1855	2	0.00
27/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	394	0	394	0	0.00
27/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	38	0	38	0	5,400.00
27/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	298	0	298	0	0.00
27/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	3656	4	3656	4	0.00
27/06/2019	2030 On 07-November-19			Bond Future	8.95	95.7086	8.9475	95.7086	200.00
27/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	4191	4	4191	4	0.00
27/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	1061	1	1061	1	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
27/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	2584	2	2584	2	5,500.00
27/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	5546	5	5546	5	0.00
27/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	4237	4	4237	4	0.00
27/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	4145	4	4145	4	0.00
27/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	5248	5	5248	5	0.00
27/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	993	1	993	1	0.00
27/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2660	3	2660	3	0.00
27/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	1575	2	1575	2	0.00
27/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	638	1	638	1	0.00
27/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	911	1	911	1	0.00
27/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	3425	4	3425	4	0.00
27/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	1625	2	1625	2	0.00
27/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	897	1	897	1	0.00
27/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	3296	3	3296	3	0.00
27/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	581	1	581	1	5,500.00
27/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	883	1	883	1	0.00
27/06/2019	2030 On 06-February-20			Bond Future	8.99	93.5211	8.9916	93.5211	0.00
27/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	3142	3	3142	3	0.00
27/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	3178	3	3178	3	0.00
27/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	3215	3	3215	3	0.00
27/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2175	2	2175	2	0.00
27/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	2225	2	2225	2	0.00
27/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2200	2	2200	2	0.00
27/06/2019	2032 On 01-August-19			Bond Future	9.26	95.0401	9.2645	95.0401	44,151.00
27/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5696	5	5696	5	0.00
27/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5634	5	5634	5	0.00
27/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5572	5	5572	5	0.00
27/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	52	0	52	0	0.00
27/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	47	0	47	0	0.00
27/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	50	0	50	0	0.00
27/06/2019	2032 On 07-November-19			Bond Future	9.33	92.7578	9.3296	92.7578	0.00
27/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3853	4	3853	4	0.00
27/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3808	4	3808	4	0.00
27/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3762	4	3762	4	0.00

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27/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1249	1	1249	1	0.00
27/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1269	1	1269	1	0.00
27/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1228	1	1228	1	0.00
27/06/2019	2032 On 06-February-20			Bond Future	9.38	94.5236	9.3831	94.5236	0.00
27/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	3065	3	3065	3	0.00
27/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	3101	3	3101	3	0.00
27/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	3030	3	3030	3	0.00
27/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3051	3	3051	3	0.00
27/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3019	3	3019	3	0.00
27/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	2987	3	2987	3	0.00
27/06/2019	2033 On 01-August-19			Bond Future	103.94	104.0546	103.9434	104.0546	6,090.00
27/06/2019	2033 On 07-November-19			Bond Future	104.86	104.9694	104.8558	104.9694	0.00
27/06/2019	2033 On 06-February-20			Bond Future	106.88	106.9920	106.8760	106.9920	0.00
27/06/2019	2037 On 01-August-19			Bond Future	9.66	89.8668	9.6569	89.8668	50,342.00
27/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4843	4	4843	4	0.00
27/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4975	4	4975	4	0.00
27/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4909	4	4909	4	0.00
27/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	129	0	129	0	0.00
27/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	124	0	124	0	0.00
27/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	134	0	134	0	0.00
27/06/2019	2037 On 07-November-19			Bond Future	9.72	91.6431	9.7238	91.6431	0.00
27/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3578	3	3578	3	0.00
27/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3670	3	3670	3	0.00
27/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3624	3	3624	3	0.00
27/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	1845	2	1845	2	0.00
27/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	1818	2	1818	2	0.00
27/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	1873	2	1873	2	0.00
27/06/2019	2037 On 06-February-20			Bond Future	9.78	89.1276	9.7813	89.1276	0.00
27/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	3138	3	3138	3	0.00
27/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	3101	3	3101	3	0.00
27/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	3064	3	3064	3	0.00
27/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	3947	4	3947	4	0.00
27/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	3987	4	3987	4	0.00
27/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	3908	4	3908	4	0.00

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27/06/2019	2038 On 01-August-19			Bond Future	121.44	121.4233	121.4354	121.4233	11,392.00
27/06/2019	2038 On 07-November-19			Bond Future	123.87	123.8553	123.8674	123.8553	0.00
27/06/2019	2038 On 06-February-20			Bond Future	124.60	124.5832	124.5954	124.5832	0.00
27/06/2019	2040 On 01-August-19			Bond Future	9.81	92.5190	9.8076	92.5190	35,352.00
27/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4580	4	4580	4	0.00
27/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4650	4	4650	4	0.00
27/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4719	4	4719	4	0.00
27/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	173	0	173	0	0.00
27/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	187	0	187	0	0.00
27/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	180	0	180	0	0.00
27/06/2019	2040 On 07-November-19			Bond Future	9.88	94.3477	9.8764	94.3477	0.00
27/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3453	3	3453	3	0.00
27/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2449	2	2449	2	1,260.00
27/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	866	1	866	1	1,260.00
27/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3500	3	3500	3	0.00
27/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3548	3	3548	3	0.00
27/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2149	2	2149	2	0.00
27/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2213	2	2213	2	0.00
27/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3076	3	3076	3	0.00
27/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	5766	6	5766	6	0.00
27/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2181	2	2181	2	0.00
27/06/2019	2040 On 06-February-20			Bond Future	9.94	91.6332	9.9362	91.6332	0.00
27/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2977	3	2977	3	0.00
27/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	3053	3	3053	3	0.00
27/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	3015	3	3015	3	0.00
27/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4535	5	4535	5	0.00
27/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4491	5	4491	5	0.00
27/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4580	5	4580	5	0.00
27/06/2019	2044 On 01-August-19			Bond Future	9.86	89.3349	9.8618	89.3349	40,702.00
27/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4476	4	4476	4	0.00
27/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5455	5	5455	5	0.00
27/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	156	0	156	0	228.00
27/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4545	4	4545	4	0.00
27/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1361	1	1361	1	100.00

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27/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4407	4	4407	4	0.00
27/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	130	0	130	0	100.00
27/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	897	1	897	1	228.00
27/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3662	3	3662	3	0.00
27/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	343	0	343	0	228.00
27/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	228	0	228	0	0.00
27/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	4513	5	4513	5	0.00
27/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	128	0	128	0	100.00
27/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4268	5	4268	5	0.00
27/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	1930	2	1930	2	0.00
27/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	211	0	211	0	0.00
27/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1377	2	1377	2	0.00
27/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	219	0	219	0	0.00
27/06/2019	2044 On 07-November-19			Bond Future	9.93	91.1006	9.9288	91.1006	0.00
27/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3423	3	3423	3	0.00
27/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5874	5	5874	5	0.00
27/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	571	0	571	0	328.00
27/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2077	2	2077	2	328.00
27/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3470	3	3470	3	0.00
27/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3375	3	3375	3	0.00
27/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2380	3	2380	3	0.00
27/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7065	8	7065	8	0.00
27/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	3666	4	3666	4	0.00
27/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2312	3	2312	3	0.00
27/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2346	3	2346	3	0.00
27/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1189	1	1189	1	328.00
27/06/2019	2044 On 06-February-20			Bond Future	9.99	88.4495	9.9869	88.4495	0.00
27/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	973	1	973	1	328.00
27/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2976	3	2976	3	0.00
27/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2864	3	2864	3	328.00
27/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2939	3	2939	3	0.00
27/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7827	7	7827	7	0.00
27/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	3013	3	3013	3	0.00
27/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	4832	5	4832	5	0.00

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27/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4737	5	4737	5	0.00
27/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1703	2	1703	2	328.00
27/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	4784	5	4784	5	0.00
27/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	4927	5	4927	5	0.00
27/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	8865	9	8865	9	0.00
27/06/2019	2046 On 01-August-19			Bond Future	114.40	114.3894	114.4007	114.3894	12,638.00
27/06/2019	2046 On 07-November-19			Bond Future	114.97	114.9608	114.9723	114.9608	0.00
27/06/2019	2046 On 06-February-20			Bond Future	117.19	117.1760	117.1874	117.1760	0.00
27/06/2019	2050 On 01-August-19			Bond Future	118.26	118.1240	118.2568	118.1240	11,104.00
27/06/2019	2050 On 07-November-19			Bond Future	120.63	120.4898	120.6250	120.4898	0.00
27/06/2019	2050 On 06-February-20			Bond Future	121.11	120.9749	121.1126	120.9749	0.00
27/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	AL37 On 01-August-19			Index Future	655.45	654.5070	655.4470	654.5070	0.00
27/06/2019	AL37 On 07-November-19			Index Future	668.40	667.4430	668.4000	667.4430	0.00
27/06/2019	AL37 On 06-February-20			Index Future	681.12	680.1450	681.1200	680.1450	0.00
27/06/2019	AL7T On 01-August-19			Index Future	762.99	760.9490	762.9850	760.9490	0.00
27/06/2019	AL7T On 07-November-19			Index Future	778.06	775.9880	778.0630	775.9880	0.00
27/06/2019	AL7T On 06-February-20			Index Future	792.87	790.7560	792.8690	790.7560	0.00
27/06/2019	ALBI On 01-August-19			Index Future	681.61	678.7090	681.6080	678.7090	973.00
27/06/2019	ALBI On 07-November-19			Index Future	695.08	692.1230	695.0790	692.1230	0.00
27/06/2019	ALBI On 06-February-20			Index Future	708.31	705.2950	708.3060	705.2950	0.00
27/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	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
27/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2019	ES33 On 01-August-19			Bond Future	10.81	78.8843	10.8070	78.8843	350.00
27/06/2019	ES33 On 07-November-19			Bond Future	10.92	76.6496	10.9240	76.6496	0.00
27/06/2019	ES33 On 06-February-20			Bond Future	11.03	78.1088	11.0304	78.1088	0.00
27/06/2019	ES42 On 01-August-19			Bond Future	11.17	80.0226	11.1723	80.0226	4,919.00
27/06/2019	ES42 On 07-November-19			Bond Future	11.29	77.3387	11.2903	77.3387	0.00
27/06/2019	ES42 On 06-February-20			Bond Future	11.39	78.8114	11.3938	78.8114	0.00
27/06/2019	GOVI On 01-August-19			GOVI	674.75	671.7680	674.7470	671.7680	438.00
27/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	360570	33	360570	33	0.00
27/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	360670	33	360670	33	0.00
27/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	360770	33	360770	33	0.00
27/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/06/2019	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
27/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 07-November-19			GOVI	688.08	685.0450	688.0810	685.0450	0.00
27/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	151810	12	151810	12	0.00
27/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	151710	12	151710	12	0.00
27/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	151610	12	151610	12	0.00
27/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 06-February-20			GOVI	701.18	698.0820	701.1750	698.0820	0.00
27/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	19550	5	19550	5	0.00
27/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	19750	5	19750	5	0.00
27/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	19650	5	19650	5	0.00
27/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2019	IGOV On 01-August-19			Index Future	261.22	261.0760	261.2210	261.0760	815.00
27/06/2019	IGOV On 07-November-19			Index Future	266.45	266.3050	266.4530	266.3050	218.00
27/06/2019	IGOV On 06-February-20			Index Future	271.59	271.4360	271.5860	271.4360	0.00
27/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
27/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
27/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
27/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
27/06/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9900	101.9800	101.9900	0.00
27/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8200	98.8100	98.8200	0.00
27/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.43	95.4500	95.4300	95.4500	0.00
27/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.44	94.4600	94.4400	94.4600	0.00
27/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.40	93.4200	93.4000	93.4200	0.00
27/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.34	93.3600	93.3400	93.3600	0.00
27/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.33	95.3600	95.3300	95.3600	51.00
27/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.27	95.3200	95.2700	95.3200	0.00
27/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.25	96.3100	96.2500	96.3100	0.00
27/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.01	100.0800	100.0100	100.0800	0.00
27/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.10	101.1900	101.1000	101.1900	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
27/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.24	94.3400	94.2400	94.3400	0.00
27/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.19	100.3000	100.1900	100.3000	0.00
27/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.51	95.6300	95.5100	95.6300	0.00
27/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.31	91.5000	91.3100	91.5000	0.00
27/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.18	88.3800	88.1800	88.3800	0.00
27/06/2019	IS10 On 15-June-26			Interest Rate Swap	86.83	87.0400	86.8300	87.0400	0.00
27/06/2019	IS10 On 21-September-26			Interest Rate Swap	88.98	89.2100	88.9800	89.2100	0.00
27/06/2019	IS10 On 21-December-26			Interest Rate Swap	92.81	93.0700	92.8100	93.0700	0.00
27/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.31	91.6000	91.3100	91.6000	0.00
27/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.39	93.7100	93.3900	93.7100	0.00
27/06/2019	IS10 On 20-September-27			Interest Rate Swap	98.91	99.2400	98.9100	99.2400	0.00
27/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.25	99.5800	99.2500	99.5800	0.00
27/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.62	92.9500	92.6200	92.9500	0.00
27/06/2019	IS10 On 20-June-28			Interest Rate Swap	99.94	100.2700	99.9400	100.2700	0.00
27/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.34	93.7000	93.3400	93.7000	0.00
27/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/06/2019	R023 On 01-August-19			Bond Future	7.24	104.7991	7.2372	104.7991	56,435.00
27/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	5128	5	5128	5	0.00
27/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	5187	5	5187	5	0.00
27/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	5157	5	5157	5	0.00
27/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R023 On 07-November-19			Bond Future	7.22	102.9384	7.2227	102.9384	0.00
27/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2363	2	2363	2	0.00
27/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2389	2	2389	2	0.00
27/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2414	2	2414	2	0.00
27/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	177	0	177	0	0.00
27/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	180	0	180	0	0.00
27/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	183	0	183	0	0.00
27/06/2019	R023 On 06-February-20			Bond Future	7.18	104.8978	7.1834	104.8978	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
27/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1474	1	1474	1	0.00
27/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1514	1	1514	1	0.00
27/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1494	1	1494	1	0.00
27/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	557	1	557	1	0.00
27/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	550	1	550	1	0.00
27/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	563	1	563	1	0.00
27/06/2019	R035 On 01-August-19			Bond Future	9.54	97.9319	9.5354	97.9319	66,587.00
27/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	5300	5	5300	5	0.00
27/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	5233	5	5233	5	0.00
27/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	5166	5	5166	5	0.00
27/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	90	0	90	0	0.00
27/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	94	0	94	0	0.00
27/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	86	0	86	0	0.00
27/06/2019	R035 On 07-November-19			Bond Future	9.61	95.3648	9.6061	95.3648	0.00
27/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2203	2	2203	2	3,500.00
27/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	574	0	574	0	3,500.00
27/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3681	3	3681	3	0.00
27/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3728	3	3728	3	0.00
27/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3776	3	3776	3	0.00
27/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5432	5	5432	5	0.00
27/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	1681	2	1681	2	0.00
27/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	1707	2	1707	2	0.00
27/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1005	1	1005	1	3,500.00
27/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	2861	3	2861	3	0.00
27/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	1655	2	1655	2	0.00
27/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6003	7	6003	7	0.00
27/06/2019	R035 On 06-February-20			Bond Future	9.67	97.1801	9.6678	97.1801	0.00
27/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	3212	3	3212	3	0.00
27/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	3175	3	3175	3	0.00
27/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	3137	3	3137	3	0.00
27/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	3722	4	3722	4	0.00
27/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3647	4	3647	4	0.00
27/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	3684	4	3684	4	0.00
27/06/2019	R186 On 01-August-19			Bond Future	8.12	114.0431	8.1195	114.0431	129,393.00

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27/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	7911	8	7911	8	0.00
27/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	5346	5	5346	5	6,000.00
27/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	1464	1	1464	1	6,000.00
27/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	8018	8	8018	8	0.00
27/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1812	2	1812	2	0.00
27/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	7964	8	7964	8	0.00
27/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	6281	6	6281	6	0.00
27/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	3428	3	3428	3	0.00
27/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	10872	11	10872	11	0.00
27/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	2638	2	2638	2	0.00
27/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	284	0	284	0	0.00
27/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	59	0	59	0	3,100.00
27/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	3	0	3	0	0.00
27/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
27/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	127	0	127	0	0.00
27/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	8	0	8	0	0.00
27/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	402	1	402	1	0.00
27/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R186 On 07-November-19			Bond Future	8.15	116.2970	8.1549	116.2970	5,960.00
27/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	3876	4	3876	4	0.00
27/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	4834	5	4834	5	0.00
27/06/2019	R186 On 07-November-19	8.20	Call	Bond Future	1835	2	1835	2	0.00
27/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1931	2	1931	2	5,000.00
27/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	4927	5	4927	5	0.00
27/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	4880	5	4880	5	0.00
27/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	432	0	432	0	0.00
27/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	1502	2	1502	2	0.00
27/06/2019	R186 On 07-November-19	8.20	Put	Bond Future	1577	2	1577	2	7,500.00
27/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	439	0	439	0	0.00
27/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	640	1	640	1	5,000.00
27/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	447	1	447	1	0.00
27/06/2019	R186 On 06-February-20			Bond Future	8.18	113.2038	8.1761	113.2038	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
27/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	3446	3	3446	3	0.00
27/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	3523	3	3523	3	0.00
27/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	3484	3	3484	3	0.00
27/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1375	1	1375	1	0.00
27/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1359	1	1359	1	0.00
27/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1390	1	1390	1	0.00
27/06/2019	R197 On 01-August-19			Bond Future	302.42	302.3979	302.4229	302.3979	2,507.00
27/06/2019	R197 On 07-November-19			Bond Future	308.48	308.4544	308.4797	308.4544	0.00
27/06/2019	R197 On 06-February-20			Bond Future	306.76	306.7347	306.7600	306.7347	0.00
27/06/2019	R202 On 01-August-19			Bond Future	232.81	232.7885	232.8112	232.7885	9,515.00
27/06/2019	R202 On 07-November-19			Bond Future	237.47	237.4510	237.4738	237.4510	0.00
27/06/2019	R202 On 06-February-20			Bond Future	237.98	237.9560	237.9788	237.9560	0.00
27/06/2019	R207 On 01-August-19			Bond Future	6.02	100.9293	6.0234	100.9293	4,891.00
27/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	567	1	567	1	0.00
27/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	571	1	571	1	0.00
27/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	575	1	575	1	0.00
27/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 07-November-19			Bond Future	3.90	102.9241	3.8985	102.9241	0.00
27/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
27/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	331	0	331	0	0.00
27/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	329	0	329	0	0.00
27/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	327	0	327	0	0.00
27/06/2019	R208 On 01-August-19			Bond Future	6.27	102.9765	6.2658	102.9765	10,796.00
27/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2903	3	2903	3	0.00
27/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2888	3	2888	3	0.00
27/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2873	3	2873	3	0.00
27/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
27/06/2019	R208 On 07-November-19			Bond Future	6.03	101.6075	6.0258	101.6075	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
27/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	1088	1	1088	1	0.00
27/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	1075	1	1075	1	0.00
27/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	1063	1	1063	1	0.00
27/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	23	0	23	0	0.00
27/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	24	0	24	0	0.00
27/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	23	0	23	0	0.00
27/06/2019	R208 On 06-February-20			Bond Future	5.64	103.5417	5.6377	103.5417	0.00
27/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	599	1	599	1	0.00
27/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	608	1	608	1	0.00
27/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	617	1	617	1	0.00
27/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	69	0	69	0	0.00
27/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	73	0	73	0	0.00
27/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	71	0	71	0	0.00
27/06/2019	R209 On 01-August-19			Bond Future	9.53	74.6665	9.5282	74.6665	89,348.00
27/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	4058	4	4058	4	0.00
27/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	469	0	469	0	7,560.00
27/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	4170	4	4170	4	0.00
27/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	4114	4	4114	4	0.00
27/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2211	2	2211	2	7,560.00
27/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5813	5	5813	5	0.00
27/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	34	0	34	0	7,560.00
27/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	120	0	120	0	0.00
27/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	1995	2	1995	2	0.00
27/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	453	1	453	1	0.00
27/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	125	0	125	0	0.00
27/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	116	0	116	0	0.00
27/06/2019	R209 On 07-November-19			Bond Future	9.59	72.9902	9.5900	72.9902	0.00
27/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2963	3	2963	3	0.00
27/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	3042	3	3042	3	0.00
27/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	3002	3	3002	3	0.00
27/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1591	2	1591	2	0.00
27/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1567	2	1567	2	0.00
27/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1615	2	1615	2	0.00
27/06/2019	R209 On 06-February-20			Bond Future	9.64	74.3797	9.6414	74.3797	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
27/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2522	2	2522	2	0.00
27/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2553	2	2553	2	0.00
27/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2490	2	2490	2	0.00
27/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3409	4	3409	4	0.00
27/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3375	4	3375	4	0.00
27/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3341	4	3341	4	0.00
27/06/2019	R210 On 01-August-19			Bond Future	190.16	190.1422	190.1598	190.1422	2,142.00
27/06/2019	R210 On 07-November-19			Bond Future	191.36	191.3439	191.3616	191.3439	0.00
27/06/2019	R210 On 06-February-20			Bond Future	195.05	195.0308	195.0486	195.0308	0.00
27/06/2019	R212 On 01-August-19			Bond Future	160.19	159.9744	160.1855	159.9744	6,690.00
27/06/2019	R212 On 07-November-19			Bond Future	163.39	163.1785	163.3936	163.1785	0.00
27/06/2019	R212 On 06-February-20			Bond Future	164.30	164.0764	164.2955	164.0764	0.00
27/06/2019	R213 On 01-August-19			Bond Future	9.09	87.9709	9.0870	87.9709	17,398.00
27/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	5455	5	5455	5	0.00
27/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	5569	5	5569	5	0.00
27/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	5512	5	5512	5	0.00
27/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	24	0	24	0	0.00
27/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	22	0	22	0	0.00
27/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	23	0	23	0	0.00
27/06/2019	R213 On 07-November-19			Bond Future	9.15	86.1582	9.1483	86.1582	3,080.00
27/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3699	3	3699	3	0.00
27/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3786	4	3786	4	0.00
27/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3742	4	3742	4	0.00
27/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1058	1	1058	1	0.00
27/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1027	1	1027	1	0.00
27/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1042	1	1042	1	0.00
27/06/2019	R213 On 06-February-20			Bond Future	9.20	87.7982	9.2003	87.7982	0.00
27/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2976	3	2976	3	0.00
27/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2941	3	2941	3	0.00
27/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2907	3	2907	3	0.00
27/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2515	3	2515	3	0.00
27/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	2541	3	2541	3	0.00
27/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2488	3	2488	3	0.00
27/06/2019	R214 On 01-August-19			Bond Future	9.81	72.8580	9.8143	72.8580	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
27/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3551	3	3551	3	0.00
27/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3606	3	3606	3	0.00
27/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3495	3	3495	3	0.00
27/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	198	0	198	0	0.00
27/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	190	0	190	0	0.00
27/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	183	0	183	0	0.00
27/06/2019	R214 On 07-November-19			Bond Future	9.88	71.0002	9.8817	71.0002	0.00
27/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2799	3	2799	3	0.00
27/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2761	3	2761	3	0.00
27/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2837	3	2837	3	0.00
27/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	1976	2	1976	2	0.00
27/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	1948	2	1948	2	0.00
27/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	1920	2	1920	2	0.00
27/06/2019	R214 On 06-February-20			Bond Future	9.94	72.3517	9.9408	72.3517	0.00
27/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2404	2	2404	2	0.00
27/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2465	2	2465	2	0.00
27/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2434	2	2434	2	0.00
27/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	3922	4	3922	4	0.00
27/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	3885	4	3885	4	0.00
27/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	3960	4	3960	4	0.00
27/06/2019	R248 On 01-August-19			Bond Future	9.82	92.9662	9.8243	92.9662	102,804.00
27/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4653	4	4653	4	0.00
27/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4582	4	4582	4	0.00
27/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4511	4	4511	4	0.00
27/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	216	0	216	0	0.00
27/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	225	0	225	0	0.00
27/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	208	0	208	0	0.00
27/06/2019	R248 On 07-November-19			Bond Future	9.89	90.3642	9.8916	90.3642	2,048.00
27/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3532	3	3532	3	0.00
27/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3484	3	3484	3	0.00
27/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3435	3	3435	3	0.00
27/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2396	3	2396	3	0.00
27/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2431	3	2431	3	0.00
27/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2361	3	2361	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
27/06/2019	R248 On 06-February-20			Bond Future	9.95	92.0843	9.9508	92.0843	0.00
27/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2937	3	2937	3	0.00
27/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2976	3	2976	3	0.00
27/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2898	3	2898	3	0.00
27/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	4968	5	4968	5	0.00
27/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5067	5	5067	5	0.00
27/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5018	5	5018	5	0.00