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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	2025 On 07-November-19			Bond Future	138.15	138.1885	138.1502	138.1885	1,451.00
08/08/2019	2025 On 06-February-20			Bond Future	139.20	139.2374	139.1984	139.2374	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
08/08/2019	2025 On 07-May-20			Bond Future	141.82	141.8552	141.8153	141.8552	0.00
08/08/2019	2029 On 07-November-19			Bond Future	102.98	102.9808	102.9790	102.9808	4,260.00
08/08/2019	2029 On 06-February-20			Bond Future	104.86	104.8609	104.8591	104.8609	0.00
08/08/2019	2029 On 07-May-20			Bond Future	105.72	105.7196	105.7177	105.7196	0.00
08/08/2019	2030 On 07-November-19			Bond Future	9.13	94.9240	9.1251	94.9240	69,848.00
08/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3030	3	3030	3	0.00
08/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1575	2	1575	2	5,500.00
08/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	437	0	437	0	5,500.00
08/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3074	3	3074	3	0.00
08/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4342	4	4342	4	0.00
08/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2987	3	2987	3	0.00
08/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4050	4	4050	4	0.00
08/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1140	1	1140	1	0.00
08/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1639	2	1639	2	0.00
08/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	396	0	396	0	0.00
08/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1670	2	1670	2	0.00
08/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2240	2	2240	2	5,000.00
08/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	556	1	556	1	0.00
08/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	869	1	869	1	0.00
08/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3943	4	3943	4	0.00
08/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1731	2	1731	2	0.00
08/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	852	1	852	1	0.00
08/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3788	4	3788	4	0.00
08/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	836	1	836	1	0.00
08/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	494	0	494	0	5,500.00
08/08/2019	2030 On 06-February-20			Bond Future	9.19	92.6255	9.1917	92.6255	0.00
08/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1782	2	1782	2	5,820.00
08/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2196	2	2196	2	0.00
08/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	526	1	526	1	5,820.00
08/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2227	2	2227	2	0.00
08/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2259	2	2259	2	0.00
08/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2452	2	2452	2	0.00
08/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2512	2	2512	2	0.00
08/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5533	5	5533	5	0.00

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08/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2482	2	2482	2	0.00
08/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2963	3	2963	3	0.00
08/08/2019	2030 On 07-May-20			Bond Future	9.26	94.3458	9.2556	94.3458	0.00
08/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1649	2	1649	2	0.00
08/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1625	2	1625	2	0.00
08/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1600	2	1600	2	0.00
08/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4469	4	4469	4	0.00
08/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4507	4	4507	4	0.00
08/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4431	4	4431	4	0.00
08/08/2019	2032 On 07-November-19			Bond Future	9.50	92.1087	9.4983	92.1087	50,602.00
08/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2704	3	2704	3	0.00
08/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2662	3	2662	3	0.00
08/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2620	3	2620	3	0.00
08/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1251	1	1251	1	0.00
08/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1274	1	1274	1	0.00
08/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1227	1	1227	1	0.00
08/08/2019	2032 On 06-February-20			Bond Future	9.57	93.7682	9.5720	93.7682	0.00
08/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2077	2	2077	2	0.00
08/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2108	2	2108	2	0.00
08/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2047	2	2047	2	0.00
08/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3331	3	3331	3	0.00
08/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3294	3	3294	3	0.00
08/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3258	3	3258	3	0.00
08/08/2019	2032 On 07-May-20			Bond Future	9.64	91.3493	9.6415	91.3493	0.00
08/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1975	2	1975	2	0.00
08/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2028	2	2028	2	0.00
08/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2002	2	2002	2	0.00
08/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5077	5	5077	5	0.00
08/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5036	5	5036	5	0.00
08/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5119	5	5119	5	0.00
08/08/2019	2033 On 07-November-19			Bond Future	103.96	103.9662	103.9647	103.9662	6,140.00
08/08/2019	2033 On 06-February-20			Bond Future	105.86	105.8643	105.8627	105.8643	0.00
08/08/2019	2033 On 07-May-20			Bond Future	106.66	106.6588	106.6571	106.6588	0.00
08/08/2019	2037 On 07-November-19			Bond Future	9.86	91.3826	9.8626	91.3826	62,399.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2479	3	2479	3	0.00
08/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2565	3	2565	3	0.00
08/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2522	3	2522	3	0.00
08/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1795	2	1795	2	0.00
08/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1764	2	1764	2	0.00
08/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1826	2	1826	2	0.00
08/08/2019	2037 On 06-February-20			Bond Future	9.94	88.7697	9.9371	88.7697	0.00
08/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2082	2	2082	2	0.00
08/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2049	2	2049	2	0.00
08/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2017	2	2017	2	0.00
08/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4059	4	4059	4	0.00
08/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4103	4	4103	4	0.00
08/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4015	4	4015	4	0.00
08/08/2019	2037 On 07-May-20			Bond Future	10.01	90.4185	10.0092	90.4185	0.00
08/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2403	2	2403	2	0.00
08/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2434	3	2434	3	0.00
08/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2465	3	2465	3	0.00
08/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5452	5	5452	5	0.00
08/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5545	5	5545	5	0.00
08/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5498	5	5498	5	0.00
08/08/2019	2038 On 07-November-19			Bond Future	122.15	122.1515	122.1499	122.1515	21,624.00
08/08/2019	2038 On 06-February-20			Bond Future	122.72	122.7233	122.7218	122.7233	0.00
08/08/2019	2038 On 07-May-20			Bond Future	125.03	125.0307	125.0289	125.0307	0.00
08/08/2019	2040 On 07-November-19			Bond Future	9.97	94.3267	9.9677	94.3267	44,699.00
08/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2501	3	2501	3	0.00
08/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2546	3	2546	3	0.00
08/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1581	2	1581	2	1,260.00
08/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	340	0	340	0	1,260.00
08/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2591	3	2591	3	0.00
08/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1932	2	1932	2	0.00
08/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2001	2	2001	2	0.00
08/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2947	3	2947	3	0.00
08/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5979	6	5979	6	0.00
08/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1966	2	1966	2	0.00

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08/08/2019	2040 On 06-February-20			Bond Future	10.04	91.5163	10.0423	91.5163	0.00
08/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2117	2	2117	2	0.00
08/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2185	2	2185	2	0.00
08/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2152	2	2152	2	0.00
08/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4521	4	4521	4	0.00
08/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4472	4	4472	4	0.00
08/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4569	4	4569	4	0.00
08/08/2019	2040 On 07-May-20			Bond Future	10.11	93.2162	10.1145	93.2162	0.00
08/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2807	3	2807	3	0.00
08/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2773	3	2773	3	0.00
08/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2739	3	2739	3	0.00
08/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5833	6	5833	6	0.00
08/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5737	6	5737	6	0.00
08/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5785	6	5785	6	0.00
08/08/2019	2044 On 07-November-19			Bond Future	10.02	91.1170	10.0206	91.1170	37,706.00
08/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2457	3	2457	3	0.00
08/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4870	5	4870	5	0.00
08/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2413	3	2413	3	0.00
08/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2501	3	2501	3	0.00
08/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	181	0	181	0	328.00
08/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1250	1	1250	1	328.00
08/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2173	2	2173	2	0.00
08/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7430	7	7430	7	0.00
08/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2099	2	2099	2	0.00
08/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3594	4	3594	4	0.00
08/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2135	2	2135	2	0.00
08/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	941	1	941	1	328.00
08/08/2019	2044 On 06-February-20			Bond Future	10.09	88.3740	10.0929	88.3740	0.00
08/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2106	2	2106	2	0.00
08/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	474	1	474	1	328.00
08/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2007	2	2007	2	328.00
08/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2073	2	2073	2	0.00
08/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6789	7	6789	7	0.00
08/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2140	2	2140	2	0.00

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08/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4829	5	4829	5	0.00
08/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4726	5	4726	5	0.00
08/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1527	1	1527	1	328.00
08/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4777	5	4777	5	0.00
08/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4932	5	4932	5	0.00
08/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9228	9	9228	9	0.00
08/08/2019	2044 On 07-May-20			Bond Future	10.16	90.0154	10.1628	90.0154	0.00
08/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2750	3	2750	3	0.00
08/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2820	3	2820	3	0.00
08/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1217	1	1217	1	556.00
08/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2784	3	2784	3	0.00
08/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3182	3	3182	3	556.00
08/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8346	8	8346	8	0.00
08/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1940	2	1940	2	556.00
08/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5757	6	5757	6	0.00
08/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8933	9	8933	9	0.00
08/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5236	5	5236	5	0.00
08/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5806	6	5806	6	0.00
08/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5708	6	5708	6	0.00
08/08/2019	2046 On 07-November-19			Bond Future	113.10	113.1008	113.0995	113.1008	17,994.00
08/08/2019	2046 On 06-February-20			Bond Future	115.16	115.1655	115.1643	115.1655	0.00
08/08/2019	2046 On 07-May-20			Bond Future	115.58	115.5823	115.5809	115.5823	0.00
08/08/2019	2050 On 07-November-19			Bond Future	118.20	117.9644	118.2018	117.9644	12,776.00
08/08/2019	2050 On 06-February-20			Bond Future	118.52	118.2824	118.5241	118.2824	0.00
08/08/2019	2050 On 07-May-20			Bond Future	120.75	120.5061	120.7525	120.5061	0.00
08/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	AL37 On 07-November-19			Index Future	662.84	663.2280	662.8360	663.2280	0.00
08/08/2019	AL37 On 06-February-20			Index Future	674.78	675.1760	674.7780	675.1760	0.00
08/08/2019	AL37 On 07-May-20			Index Future	687.31	687.7130	687.3070	687.7130	0.00
08/08/2019	AL7T On 07-November-19			Index Future	767.81	768.4540	767.8120	768.4540	120.00
08/08/2019	AL7T On 06-February-20			Index Future	781.65	782.2980	781.6450	782.2980	0.00
08/08/2019	AL7T On 07-May-20			Index Future	796.16	796.8240	796.1580	796.8240	0.00

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08/08/2019	ALBI On 07-November-19			Index Future	687.51	688.4210	687.5060	688.4210	226.00
08/08/2019	ALBI On 06-February-20			Index Future	699.89	700.8230	699.8920	700.8230	0.00
08/08/2019	ALBI On 07-May-20			Index Future	712.89	713.8360	712.8880	713.8360	0.00
08/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	CS23 On 25-January-23			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
08/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2019	ES33 On 07-November-19			Bond Future	11.04	76.4985	11.0393	76.4985	350.00
08/08/2019	ES33 On 06-February-20			Bond Future	11.16	77.8767	11.1638	77.8767	0.00
08/08/2019	ES33 On 07-May-20			Bond Future	11.28	75.5287	11.2830	75.5287	0.00
08/08/2019	ES42 On 07-November-19			Bond Future	11.37	77.3774	11.3734	77.3774	4,919.00
08/08/2019	ES42 On 06-February-20			Bond Future	11.49	78.7714	11.4923	78.7714	0.00
08/08/2019	ES42 On 07-May-20			Bond Future	11.61	75.9695	11.6111	75.9695	0.00
08/08/2019	GOVI On 07-November-19			GOVI	680.54	681.4680	680.5360	681.4680	1,180.00
08/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	76360	9	76360	9	0.00
08/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	76260	9	76260	9	0.00
08/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	76160	9	76160	9	0.00
08/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 06-February-20			GOVI	692.80	693.7450	692.7960	693.7450	0.00
08/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	103340	9	103340	9	0.00
08/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	103540	9	103540	9	0.00
08/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	103440	9	103440	9	0.00
08/08/2019	GOVI On 07-May-20			GOVI	705.66	706.6270	705.6600	706.6270	0.00
08/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
08/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	143400	13	143400	13	0.00
08/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	143200	13	143200	13	0.00
08/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	143300	13	143300	13	0.00
08/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2019	IGOV On 07-November-19			Index Future	264.70	264.5500	264.7020	264.5500	1,016.00
08/08/2019	IGOV On 06-February-20			Index Future	269.53	269.3800	269.5340	269.3800	0.00
08/08/2019	IGOV On 07-May-20			Index Future	274.60	274.4440	274.6010	274.4440	0.00
08/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	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
08/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
08/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
08/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
08/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
08/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.8700	98.8700	98.8700	0.00
08/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5000	95.4900	95.5000	0.00
08/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.5000	94.5000	94.5000	0.00
08/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.46	93.4700	93.4600	93.4700	0.00
08/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.39	93.4000	93.3900	93.4000	0.00
08/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.40	95.4000	95.4000	95.4000	51.00
08/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.35	95.3500	95.3500	95.3500	0.00
08/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.34	96.3300	96.3400	96.3300	0.00
08/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.12	100.0800	100.1200	100.0800	0.00
08/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.23	101.1700	101.2300	101.1700	0.00
08/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.38	94.3000	94.3800	94.3000	0.00
08/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.35	100.2400	100.3500	100.2400	0.00
08/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.66	95.5300	95.6600	95.5300	0.00
08/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.31	91.1400	91.3100	91.1400	0.00
08/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.17	88.0000	88.1700	88.0000	0.00
08/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.80	86.6400	86.8000	86.6400	0.00
08/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.93	88.7700	88.9300	88.7700	0.00
08/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.76	92.6000	92.7600	92.6000	0.00
08/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.25	91.0900	91.2500	91.0900	0.00
08/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.33	93.1700	93.3300	93.1700	0.00
08/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.86	98.7000	98.8600	98.7000	0.00
08/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.22	99.0500	99.2200	99.0500	0.00
08/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.59	92.4100	92.5900	92.4100	0.00
08/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.94	99.7500	99.9400	99.7500	0.00
08/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.36	93.1600	93.3600	93.1600	0.00
08/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/08/2019	R023 On 07-November-19			Bond Future	7.48	102.3794	7.4817	102.3794	52,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1596	2	1596	2	0.00
08/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1645	2	1645	2	0.00
08/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1620	2	1620	2	0.00
08/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	167	0	167	0	0.00
08/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	160	0	160	0	0.00
08/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	164	0	164	0	0.00
08/08/2019	R023 On 06-February-20			Bond Future	7.51	104.2239	7.5052	104.2239	0.00
08/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	846	1	846	1	0.00
08/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	877	1	877	1	0.00
08/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	861	1	861	1	0.00
08/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	794	1	794	1	0.00
08/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	783	1	783	1	0.00
08/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	806	1	806	1	0.00
08/08/2019	R023 On 07-May-20			Bond Future	7.50	102.2261	7.4969	102.2261	0.00
08/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	267	0	267	0	0.00
08/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	275	0	275	0	0.00
08/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	258	0	258	0	0.00
08/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1787	2	1787	2	0.00
08/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1770	2	1770	2	0.00
08/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1754	2	1754	2	0.00
08/08/2019	R035 On 07-November-19			Bond Future	9.77	94.9366	9.7676	94.9366	94,508.00
08/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1216	1	1216	1	3,500.00
08/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2482	3	2482	3	0.00
08/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	152	0	152	0	3,500.00
08/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2526	3	2526	3	0.00
08/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2569	3	2569	3	0.00
08/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4141	4	4141	4	0.00
08/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1694	2	1694	2	0.00
08/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1724	2	1724	2	0.00
08/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	929	1	929	1	3,500.00
08/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3089	3	3089	3	0.00
08/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6796	7	6796	7	0.00
08/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1664	2	1664	2	0.00
08/08/2019	R035 On 06-February-20			Bond Future	9.85	96.6470	9.8480	96.6470	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
08/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2155	2	2155	2	0.00
08/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2123	2	2123	2	0.00
08/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2091	2	2091	2	0.00
08/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4011	4	4011	4	0.00
08/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3925	4	3925	4	0.00
08/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3968	4	3968	4	0.00
08/08/2019	R035 On 07-May-20			Bond Future	9.92	93.9376	9.9178	93.9376	0.00
08/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2235	2	2235	2	0.00
08/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2296	2	2296	2	0.00
08/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2266	2	2266	2	0.00
08/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5556	5	5556	5	0.00
08/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5464	5	5464	5	0.00
08/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5510	5	5510	5	0.00
08/08/2019	R186 On 07-November-19			Bond Future	8.44	115.0580	8.4371	115.0580	137,940.00
08/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	871	1	871	1	3,750.00
08/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2353	2	2353	2	0.00
08/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	827	1	827	1	5,000.00
08/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3229	3	3229	3	0.00
08/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	763	1	763	1	0.00
08/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3318	3	3318	3	0.00
08/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3274	3	3274	3	0.00
08/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	425	0	425	0	0.00
08/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2000	2	2000	2	0.00
08/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2108	2	2108	2	7,500.00
08/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	435	0	435	0	0.00
08/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	720	1	720	1	5,000.00
08/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	445	0	445	0	0.00
08/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1930	2	1930	2	3,750.00
08/08/2019	R186 On 06-February-20			Bond Future	8.49	111.8267	8.4934	111.8267	0.00
08/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1032	1	1032	1	1,007.00
08/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2154	2	2154	2	0.00
08/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2004	2	2004	2	0.00
08/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2216	2	2216	2	0.00
08/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3751	4	3751	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2185	2	2185	2	0.00
08/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1823	2	1823	2	0.00
08/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1033	1	1033	1	1,007.00
08/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1968	2	1968	2	1,007.00
08/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1799	2	1799	2	0.00
08/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3147	3	3147	3	0.00
08/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1846	2	1846	2	0.00
08/08/2019	R186 On 07-May-20			Bond Future	8.54	113.9036	8.5425	113.9036	0.00
08/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1214	1	1214	1	0.00
08/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3691	4	3691	4	0.00
08/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1679	2	1679	2	6,000.00
08/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1235	1	1235	1	0.00
08/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1192	1	1192	1	0.00
08/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	425	0	425	0	6,000.00
08/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3723	4	3723	4	0.00
08/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5546	5	5546	5	0.00
08/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1670	2	1670	2	6,000.00
08/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3076	3	3076	3	0.00
08/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3657	4	3657	4	0.00
08/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3690	4	3690	4	0.00
08/08/2019	R197 On 07-November-19			Bond Future	309.14	309.1535	309.1439	309.1535	2,507.00
08/08/2019	R197 On 06-February-20			Bond Future	307.13	307.1393	307.1296	307.1393	40.00
08/08/2019	R197 On 07-May-20			Bond Future	312.90	312.9138	312.9038	312.9138	0.00
08/08/2019	R202 On 07-November-19			Bond Future	235.83	235.8334	235.8300	235.8334	9,082.00
08/08/2019	R202 On 06-February-20			Bond Future	236.07	236.0713	236.0677	236.0713	0.00
08/08/2019	R202 On 07-May-20			Bond Future	240.51	240.5094	240.5058	240.5094	0.00
08/08/2019	R207 On 07-November-19			Bond Future	6.48	102.4504	6.4837	102.4504	3,801.00
08/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	792	1	792	1	0.00
08/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	790	1	790	1	0.00
08/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	788	1	788	1	0.00
08/08/2019	R208 On 07-November-19			Bond Future	6.73	100.8548	6.7253	100.8548	10,137.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	254	0	254	0	0.00
08/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	245	0	245	0	0.00
08/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	236	0	236	0	0.00
08/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	109	0	109	0	0.00
08/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	113	0	113	0	0.00
08/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	105	0	105	0	0.00
08/08/2019	R208 On 06-February-20			Bond Future	6.59	102.6717	6.5911	102.6717	0.00
08/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	24	0	24	0	0.00
08/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	25	0	25	0	0.00
08/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	26	0	26	0	0.00
08/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	515	0	515	0	0.00
08/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	534	0	534	0	0.00
08/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	524	0	524	0	0.00
08/08/2019	R208 On 07-May-20			Bond Future	6.32	101.1745	6.3160	101.1745	0.00
08/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
08/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1296	1	1296	1	0.00
08/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1305	1	1305	1	0.00
08/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1287	1	1287	1	0.00
08/08/2019	R209 On 07-November-19			Bond Future	9.75	72.5428	9.7479	72.5428	91,356.00
08/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1958	2	1958	2	0.00
08/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1062	1	1062	1	5,000.00
08/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	165	0	165	0	8,000.00
08/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2028	2	2028	2	0.00
08/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	682	1	682	1	8,000.00
08/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1854	2	1854	2	0.00
08/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1993	2	1993	2	0.00
08/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1599	2	1599	2	0.00
08/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3420	3	3420	3	0.00
08/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1571	2	1571	2	0.00
08/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1714	2	1714	2	8,000.00
08/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5737	6	5737	6	0.00
08/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1627	2	1627	2	0.00

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08/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2668	3	2668	3	0.00
08/08/2019	R209 On 06-February-20			Bond Future	9.82	73.8498	9.8158	73.8498	0.00
08/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1707	2	1707	2	0.00
08/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1734	2	1734	2	0.00
08/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1680	2	1680	2	0.00
08/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3709	4	3709	4	0.00
08/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3670	4	3670	4	0.00
08/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3632	4	3632	4	0.00
08/08/2019	R209 On 07-May-20			Bond Future	9.88	72.0695	9.8799	72.0695	0.00
08/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2044	2	2044	2	0.00
08/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2097	2	2097	2	0.00
08/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2071	2	2071	2	0.00
08/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4754	5	4754	5	0.00
08/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4715	5	4715	5	0.00
08/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4793	5	4793	5	0.00
08/08/2019	R210 On 07-November-19			Bond Future	190.98	190.2522	190.9787	190.2522	2,132.00
08/08/2019	R210 On 06-February-20			Bond Future	194.47	193.7256	194.4654	193.7256	0.00
08/08/2019	R210 On 07-May-20			Bond Future	195.47	194.7173	195.4708	194.7173	0.00
08/08/2019	R212 On 07-November-19			Bond Future	163.41	163.4164	163.4101	163.4164	6,684.00
08/08/2019	R212 On 06-February-20			Bond Future	164.15	164.1540	164.1476	164.1540	0.00
08/08/2019	R212 On 07-May-20			Bond Future	167.23	167.2402	167.2336	167.2402	0.00
08/08/2019	R213 On 07-November-19			Bond Future	9.35	85.3236	9.3513	85.3236	20,754.00
08/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2481	3	2481	3	0.00
08/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2521	3	2521	3	0.00
08/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2561	3	2561	3	0.00
08/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1057	1	1057	1	0.00
08/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1096	1	1096	1	0.00
08/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1076	1	1076	1	0.00
08/08/2019	R213 On 06-February-20			Bond Future	9.43	86.8609	9.4251	86.8609	0.00
08/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1940	2	1940	2	0.00
08/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1911	2	1911	2	0.00
08/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1883	2	1883	2	0.00
08/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2851	3	2851	3	0.00
08/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2883	3	2883	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
08/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2818	3	2818	3	0.00
08/08/2019	R213 On 07-May-20			Bond Future	9.49	84.9213	9.4878	84.9213	0.00
08/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1601	2	1601	2	0.00
08/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1625	2	1625	2	0.00
08/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1649	2	1649	2	0.00
08/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4477	4	4477	4	0.00
08/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4553	4	4553	4	0.00
08/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4515	4	4515	4	0.00
08/08/2019	R214 On 07-November-19			Bond Future	9.99	70.8929	9.9862	70.8929	16,189.00
08/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1969	2	1969	2	0.00
08/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2005	2	2005	2	0.00
08/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1934	2	1934	2	0.00
08/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1844	2	1844	2	0.00
08/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1813	2	1813	2	0.00
08/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1783	2	1783	2	0.00
08/08/2019	R214 On 06-February-20			Bond Future	10.06	72.1702	10.0596	72.1702	0.00
08/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1697	2	1697	2	0.00
08/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1752	2	1752	2	0.00
08/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1725	2	1725	2	0.00
08/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3992	4	3992	4	0.00
08/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3951	4	3951	4	0.00
08/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4033	4	4033	4	0.00
08/08/2019	R214 On 07-May-20			Bond Future	10.12	70.2115	10.1236	70.2115	0.00
08/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2400	2	2400	2	0.00
08/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2428	2	2428	2	0.00
08/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2372	2	2372	2	0.00
08/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4846	5	4846	5	0.00
08/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4806	5	4806	5	0.00
08/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4766	5	4766	5	0.00
08/08/2019	R248 On 07-November-19			Bond Future	10.01	90.0972	10.0117	90.0972	88,756.00
08/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2410	3	2410	3	0.00
08/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2365	2	2365	2	0.00
08/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2321	2	2321	2	0.00
08/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2295	2	2295	2	0.00

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08/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2335	2	2335	2	0.00
08/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2256	2	2256	2	0.00
08/08/2019	R248 On 06-February-20			Bond Future	10.09	91.7204	10.0856	91.7204	100.00
08/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1960	2	1960	2	0.00
08/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1994	2	1994	2	0.00
08/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1927	2	1927	2	0.00
08/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5115	5	5115	5	0.00
08/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5225	5	5225	5	0.00
08/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5170	5	5170	5	0.00
08/08/2019	R248 On 07-May-20			Bond Future	10.15	88.9829	10.1501	88.9829	0.00
08/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2772	3	2772	3	0.00
08/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2844	3	2844	3	0.00
08/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2808	3	2808	3	0.00
08/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5932	6	5932	6	0.00
08/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5984	6	5984	6	0.00
08/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5881	6	5881	6	0.00