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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
13/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	2025 On 07-November-19			Bond Future	138.04	138.1119	138.0385	138.1119	1,451.00
13/08/2019	2025 On 06-February-20			Bond Future	139.08	139.1595	139.0847	139.1595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	2025 On 07-May-20			Bond Future	141.70	141.7756	141.6993	141.7756	0.00
13/08/2019	2029 On 07-November-19			Bond Future	102.93	102.9326	102.9308	102.9326	4,260.00
13/08/2019	2029 On 06-February-20			Bond Future	104.81	104.8118	104.8100	104.8118	0.00
13/08/2019	2029 On 07-May-20			Bond Future	105.67	105.6695	105.6676	105.6695	0.00
13/08/2019	2030 On 07-November-19			Bond Future	9.19	94.1613	9.1858	94.1613	75,856.00
13/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2728	3	2728	3	0.00
13/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	337	0	337	0	5,500.00
13/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1350	1	1350	1	5,500.00
13/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2770	3	2770	3	0.00
13/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4004	4	4004	4	0.00
13/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2686	2	2686	2	0.00
13/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3718	3	3718	3	0.00
13/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	952	1	952	1	0.00
13/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1409	1	1409	1	0.00
13/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	303	0	303	0	0.00
13/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1818	2	1818	2	0.00
13/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2429	3	2429	3	5,000.00
13/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	601	1	601	1	0.00
13/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	945	1	945	1	0.00
13/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	4227	5	4227	5	0.00
13/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1883	2	1883	2	0.00
13/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	927	1	927	1	0.00
13/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	4065	4	4065	4	0.00
13/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	909	1	909	1	0.00
13/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	533	1	533	1	5,500.00
13/08/2019	2030 On 06-February-20			Bond Future	9.25	91.8491	9.2547	91.8491	0.00
13/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1590	1	1590	1	5,820.00
13/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	1980	2	1980	2	0.00
13/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	440	0	440	0	5,820.00
13/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2009	2	2009	2	0.00
13/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2039	2	2039	2	0.00
13/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2617	3	2617	3	0.00
13/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2680	3	2680	3	0.00
13/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5831	6	5831	6	0.00

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13/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2648	3	2648	3	0.00
13/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	3155	3	3155	3	0.00
13/08/2019	2030 On 07-May-20			Bond Future	9.32	93.5549	9.3212	93.5549	0.00
13/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1488	1	1488	1	0.00
13/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1466	1	1466	1	0.00
13/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1443	1	1443	1	0.00
13/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4701	5	4701	5	0.00
13/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4741	5	4741	5	0.00
13/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4662	5	4662	5	0.00
13/08/2019	2032 On 07-November-19			Bond Future	9.56	91.2523	9.5587	91.2523	50,602.00
13/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2404	2	2404	2	0.00
13/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2363	2	2363	2	0.00
13/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2323	2	2323	2	0.00
13/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1357	1	1357	1	0.00
13/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1383	2	1383	2	0.00
13/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1332	1	1332	1	0.00
13/08/2019	2032 On 06-February-20			Bond Future	9.63	92.8963	9.6345	92.8963	0.00
13/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1865	2	1865	2	0.00
13/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1894	2	1894	2	0.00
13/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1836	2	1836	2	0.00
13/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3533	4	3533	4	0.00
13/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3495	4	3495	4	0.00
13/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3456	4	3456	4	0.00
13/08/2019	2032 On 07-May-20			Bond Future	9.71	90.4610	9.7063	90.4610	0.00
13/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1797	2	1797	2	0.00
13/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1846	2	1846	2	0.00
13/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1821	2	1821	2	0.00
13/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5318	6	5318	6	0.00
13/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5274	5	5274	5	0.00
13/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5361	6	5361	6	0.00
13/08/2019	2033 On 07-November-19			Bond Future	103.54	103.8420	103.5386	103.8420	6,140.00
13/08/2019	2033 On 06-February-20			Bond Future	105.43	105.7378	105.4290	105.7378	0.00
13/08/2019	2033 On 07-May-20			Bond Future	106.22	106.5299	106.2152	106.5299	0.00
13/08/2019	2037 On 07-November-19			Bond Future	9.93	90.3172	9.9279	90.3172	63,444.00

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13/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2155	2	2155	2	0.00
13/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2235	2	2235	2	0.00
13/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2195	2	2195	2	0.00
13/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1956	2	1956	2	0.00
13/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1923	2	1923	2	0.00
13/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1991	2	1991	2	0.00
13/08/2019	2037 On 06-February-20			Bond Future	10.00	87.6852	10.0046	87.6852	0.00
13/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1845	2	1845	2	0.00
13/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1814	2	1814	2	0.00
13/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1784	2	1784	2	0.00
13/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4321	5	4321	5	0.00
13/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4368	5	4368	5	0.00
13/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4275	5	4275	5	0.00
13/08/2019	2037 On 07-May-20			Bond Future	10.08	89.3136	10.0789	89.3136	0.00
13/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2179	2	2179	2	0.00
13/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2208	2	2208	2	0.00
13/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2237	2	2237	2	0.00
13/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5732	6	5732	6	0.00
13/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5827	6	5827	6	0.00
13/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5779	6	5779	6	0.00
13/08/2019	2038 On 07-November-19			Bond Future	122.06	121.9706	122.0577	121.9706	21,774.00
13/08/2019	2038 On 06-February-20			Bond Future	122.63	122.5392	122.6279	122.5392	0.00
13/08/2019	2038 On 07-May-20			Bond Future	124.93	124.8430	124.9332	124.8430	0.00
13/08/2019	2040 On 07-November-19			Bond Future	10.02	93.3490	10.0227	93.3490	44,699.00
13/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2204	2	2204	2	0.00
13/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2246	2	2246	2	0.00
13/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1347	1	1347	1	1,260.00
13/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	256	0	256	0	1,260.00
13/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2289	2	2289	2	0.00
13/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2071	2	2071	2	0.00
13/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2146	2	2146	2	0.00
13/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3155	3	3155	3	0.00
13/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6337	7	6337	7	0.00
13/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2108	2	2108	2	0.00

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13/08/2019	2040 On 06-February-20			Bond Future	10.10	90.5211	10.0991	90.5211	0.00
13/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1903	2	1903	2	0.00
13/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1967	2	1967	2	0.00
13/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1935	2	1935	2	0.00
13/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4754	5	4754	5	0.00
13/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4703	5	4703	5	0.00
13/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4804	5	4804	5	0.00
13/08/2019	2040 On 07-May-20			Bond Future	10.17	92.2022	10.1731	92.2022	0.00
13/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2588	2	2588	2	0.00
13/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2555	2	2555	2	0.00
13/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2523	2	2523	2	0.00
13/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	6076	6	6076	6	0.00
13/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5976	6	5976	6	0.00
13/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	6025	6	6025	6	0.00
13/08/2019	2044 On 07-November-19			Bond Future	10.07	90.2086	10.0653	90.2086	37,851.00
13/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2203	2	2203	2	0.00
13/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4543	4	4543	4	0.00
13/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2161	2	2161	2	0.00
13/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2245	2	2245	2	0.00
13/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	134	0	134	0	328.00
13/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1073	1	1073	1	328.00
13/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2285	2	2285	2	0.00
13/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7748	8	7748	8	0.00
13/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2207	2	2207	2	0.00
13/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3781	4	3781	4	0.00
13/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2246	2	2246	2	0.00
13/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	978	1	978	1	328.00
13/08/2019	2044 On 06-February-20			Bond Future	10.14	87.4493	10.1391	87.4493	0.00
13/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	406	0	406	0	328.00
13/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1923	2	1923	2	0.00
13/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1829	2	1829	2	328.00
13/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1892	2	1892	2	0.00
13/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6475	6	6475	6	0.00
13/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1955	2	1955	2	0.00

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13/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	5018	5	5018	5	0.00
13/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4912	5	4912	5	0.00
13/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1584	2	1584	2	328.00
13/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4964	5	4964	5	0.00
13/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5125	5	5125	5	0.00
13/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9531	10	9531	10	0.00
13/08/2019	2044 On 07-May-20			Bond Future	10.21	89.0735	10.2105	89.0735	0.00
13/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2564	2	2564	2	0.00
13/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2631	2	2631	2	0.00
13/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1106	1	1106	1	556.00
13/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1259	0	1259	0	100.00
13/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3238	0	3238	0	100.00
13/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2597	2	2597	2	0.00
13/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2981	3	2981	3	556.00
13/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8034	8	8034	8	0.00
13/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8408	0	8408	0	0.00
13/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5948	6	5948	6	0.00
13/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9200	10	9200	10	0.00
13/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5412	6	5412	6	0.00
13/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5093	0	5093	0	0.00
13/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	2006	2	2006	2	556.00
13/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1892	0	1892	0	100.00
13/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5998	6	5998	6	0.00
13/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8716	0	8716	0	0.00
13/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5897	6	5897	6	0.00
13/08/2019	2046 On 07-November-19			Bond Future	113.10	113.0981	113.0967	113.0981	17,994.00
13/08/2019	2046 On 06-February-20			Bond Future	115.16	115.1631	115.1616	115.1631	0.00
13/08/2019	2046 On 07-May-20			Bond Future	115.58	115.5796	115.5782	115.5796	0.00
13/08/2019	2050 On 07-November-19			Bond Future	117.84	117.8423	117.8408	117.8423	12,776.00
13/08/2019	2050 On 06-February-20			Bond Future	118.16	118.1581	118.1567	118.1581	0.00
13/08/2019	2050 On 07-May-20			Bond Future	120.38	120.3795	120.3781	120.3795	0.00
13/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/08/2019	AL37 On 07-November-19			Index Future	662.71	661.3330	662.7090	661.3330	0.00
13/08/2019	AL37 On 06-February-20			Index Future	674.65	673.2480	674.6490	673.2480	0.00
13/08/2019	AL37 On 07-May-20			Index Future	687.17	685.7470	687.1730	685.7470	0.00
13/08/2019	AL7T On 07-November-19			Index Future	765.74	763.3160	765.7410	763.3160	120.00
13/08/2019	AL7T On 06-February-20			Index Future	779.54	777.0690	779.5370	777.0690	0.00
13/08/2019	AL7T On 07-May-20			Index Future	794.01	791.4950	794.0090	791.4950	0.00
13/08/2019	ALBI On 07-November-19			Index Future	685.31	682.9370	685.3120	682.9370	226.00
13/08/2019	ALBI On 06-February-20			Index Future	697.66	695.2420	697.6600	695.2420	0.00
13/08/2019	ALBI On 07-May-20			Index Future	710.61	708.1490	710.6110	708.1490	0.00
13/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C226 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
13/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2019	ES33 On 07-November-19			Bond Future	11.10	75.7185	11.0987	75.7185	350.00
13/08/2019	ES33 On 06-February-20			Bond Future	11.23	77.0827	11.2255	77.0827	0.00
13/08/2019	ES33 On 07-May-20			Bond Future	11.35	74.7199	11.3469	74.7199	0.00
13/08/2019	ES42 On 07-November-19			Bond Future	11.42	76.6278	11.4173	76.6278	4,919.00
13/08/2019	ES42 On 06-February-20			Bond Future	11.54	78.0083	11.5378	78.0083	0.00
13/08/2019	ES42 On 07-May-20			Bond Future	11.66	75.1923	11.6583	75.1923	0.00
13/08/2019	GOVI On 07-November-19			GOVI	678.26	675.8270	678.2550	675.8270	1,186.00
13/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	53550	3	53550	3	0.00
13/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	53450	3	53450	3	0.00
13/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	53350	3	53350	3	0.00
13/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 06-February-20			GOVI	690.48	688.0040	690.4750	688.0040	0.00
13/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	126550	15	126550	15	0.00
13/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	126750	15	126750	15	0.00
13/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	126650	15	126650	15	0.00
13/08/2019	GOVI On 07-May-20			GOVI	703.29	700.7770	703.2940	700.7770	0.00
13/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	167060	19	167060	19	0.00
13/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	166860	19	166860	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	166960	19	166960	19	0.00
13/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2019	IGOV On 07-November-19			Index Future	264.38	264.5270	264.3770	264.5270	1,018.00
13/08/2019	IGOV On 06-February-20			Index Future	269.20	269.3560	269.2040	269.3560	0.00
13/08/2019	IGOV On 07-May-20			Index Future	274.26	274.4200	274.2640	274.4200	0.00
13/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
13/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
13/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
13/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.6100	98.5900	98.6100	0.00
13/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0500	102.0300	102.0500	0.00
13/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.9100	98.8700	98.9100	0.00
13/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.50	95.5500	95.5000	95.5500	0.00
13/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5700	94.5100	94.5700	0.00
13/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.47	93.5500	93.4700	93.5500	0.00
13/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.41	93.5000	93.4100	93.5000	0.00
13/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.41	95.5300	95.4100	95.5300	51.00
13/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.36	95.5100	95.3600	95.5100	0.00
13/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.35	96.5400	96.3500	96.5400	0.00
13/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.11	100.3200	100.1100	100.3200	0.00
13/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.19	101.4300	101.1900	101.4300	0.00
13/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.31	94.6000	94.3100	94.6000	0.00
13/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.24	100.5600	100.2400	100.5600	0.00
13/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.54	95.8900	95.5400	95.8900	0.00
13/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.17	91.7200	91.1700	91.7200	0.00
13/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.02	88.5800	88.0200	88.5800	0.00
13/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.65	87.2200	86.6500	87.2200	0.00
13/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.78	89.3600	88.7800	89.3600	0.00
13/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.62	93.1900	92.6200	93.1900	0.00
13/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.12	91.6900	91.1200	91.6900	0.00
13/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.22	93.7800	93.2200	93.7800	0.00
13/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.74	99.3000	98.7400	99.3000	0.00
13/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.08	99.6500	99.0800	99.6500	0.00
13/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.43	93.0200	92.4300	93.0200	0.00
13/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.75	100.3400	99.7500	100.3400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.15	93.7800	93.1500	93.7800	0.00
13/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/08/2019	R023 On 07-November-19			Bond Future	7.48	102.1146	7.4811	102.1146	52,610.00
13/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1585	1	1585	1	0.00
13/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1635	1	1635	1	0.00
13/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1610	1	1610	1	0.00
13/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	155	0	155	0	0.00
13/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	148	0	148	0	0.00
13/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	151	0	151	0	0.00
13/08/2019	R023 On 06-February-20			Bond Future	7.50	103.9543	7.5046	103.9543	0.00
13/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	835	1	835	1	0.00
13/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	866	1	866	1	0.00
13/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	850	1	850	1	0.00
13/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	782	1	782	1	0.00
13/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	771	1	771	1	0.00
13/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	794	1	794	1	0.00
13/08/2019	R023 On 07-May-20			Bond Future	7.50	101.9513	7.4963	101.9513	0.00
13/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	261	0	261	0	0.00
13/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	270	0	270	0	0.00
13/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	253	0	253	0	0.00
13/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1781	2	1781	2	0.00
13/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1763	2	1763	2	0.00
13/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1747	2	1747	2	0.00
13/08/2019	R035 On 07-November-19			Bond Future	9.83	93.8775	9.8330	93.8775	94,881.00
13/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2158	2	2158	2	0.00
13/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	103	0	103	0	3,500.00
13/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	998	1	998	1	3,500.00
13/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2198	2	2198	2	0.00
13/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2239	2	2239	2	0.00
13/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3740	3	3740	3	0.00
13/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1851	2	1851	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1885	2	1885	2	0.00
13/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	1013	1	1013	1	3,500.00
13/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3356	4	3356	4	0.00
13/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7233	8	7233	8	0.00
13/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1819	2	1819	2	0.00
13/08/2019	R035 On 06-February-20			Bond Future	9.92	95.5688	9.9156	95.5688	0.00
13/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1915	2	1915	2	0.00
13/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1885	2	1885	2	0.00
13/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1855	2	1855	2	0.00
13/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4269	5	4269	5	0.00
13/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4178	4	4178	4	0.00
13/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4224	4	4224	4	0.00
13/08/2019	R035 On 07-May-20			Bond Future	9.99	92.8392	9.9878	92.8392	0.00
13/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2020	2	2020	2	0.00
13/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2077	2	2077	2	0.00
13/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2049	2	2049	2	0.00
13/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5844	6	5844	6	0.00
13/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5749	6	5749	6	0.00
13/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5797	6	5797	6	0.00
13/08/2019	R186 On 07-November-19			Bond Future	8.47	114.4474	8.4724	114.4474	135,841.00
13/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	763	1	763	1	3,750.00
13/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2183	2	2183	2	0.00
13/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	722	1	722	1	5,000.00
13/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3044	3	3044	3	0.00
13/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	663	1	663	1	0.00
13/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3132	3	3132	3	0.00
13/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3088	3	3088	3	0.00
13/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	437	1	437	1	0.00
13/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2094	2	2094	2	0.00
13/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2206	2	2206	2	7,500.00
13/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	448	1	448	1	0.00
13/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	749	1	749	1	5,000.00
13/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	459	1	459	1	0.00
13/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	2021	2	2021	2	3,750.00

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13/08/2019	R186 On 06-February-20			Bond Future	8.53	111.2052	8.5305	111.2052	0.00
13/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	942	1	942	1	1,007.00
13/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2021	2	2021	2	0.00
13/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1875	2	1875	2	0.00
13/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2081	2	2081	2	0.00
13/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3584	3	3584	3	0.00
13/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2050	2	2050	2	0.00
13/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1890	2	1890	2	0.00
13/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1068	1	1068	1	1,007.00
13/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	2041	2	2041	2	1,007.00
13/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1866	2	1866	2	0.00
13/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3260	3	3260	3	0.00
13/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1915	2	1915	2	0.00
13/08/2019	R186 On 07-May-20			Bond Future	8.58	113.2703	8.5816	113.2703	0.00
13/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1127	1	1127	1	0.00
13/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3539	3	3539	3	0.00
13/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1575	1	1575	1	6,000.00
13/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1147	1	1147	1	0.00
13/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1107	1	1107	1	0.00
13/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	381	0	381	0	6,000.00
13/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3843	4	3843	4	0.00
13/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5709	6	5709	6	0.00
13/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1725	2	1725	2	6,000.00
13/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3178	3	3178	3	0.00
13/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3775	4	3775	4	0.00
13/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3809	4	3809	4	0.00
13/08/2019	R197 On 07-November-19			Bond Future	309.12	309.1342	309.1245	309.1342	2,507.00
13/08/2019	R197 On 06-February-20			Bond Future	307.11	307.1199	307.1101	307.1199	40.00
13/08/2019	R197 On 07-May-20			Bond Future	312.88	312.8937	312.8836	312.8937	0.00
13/08/2019	R202 On 07-November-19			Bond Future	235.82	235.8267	235.8231	235.8267	9,082.00
13/08/2019	R202 On 06-February-20			Bond Future	236.06	236.0644	236.0611	236.0644	0.00
13/08/2019	R202 On 07-May-20			Bond Future	240.50	240.5022	240.4987	240.5022	0.00
13/08/2019	R207 On 07-November-19			Bond Future	6.49	102.4593	6.4928	102.4593	3,801.00
13/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	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
13/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
13/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
13/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	794	1	794	1	0.00
13/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	792	1	792	1	0.00
13/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	790	1	790	1	0.00
13/08/2019	R208 On 07-November-19			Bond Future	6.73	100.8142	6.7267	100.8142	10,137.00
13/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	249	0	249	0	0.00
13/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	239	0	239	0	0.00
13/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	230	0	230	0	0.00
13/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	105	0	105	0	0.00
13/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	109	0	109	0	0.00
13/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	101	0	101	0	0.00
13/08/2019	R208 On 06-February-20			Bond Future	6.59	102.6305	6.5928	102.6305	0.00
13/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
13/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
13/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	25	0	25	0	0.00
13/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	515	1	515	1	0.00
13/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	534	1	534	1	0.00
13/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	525	1	525	1	0.00
13/08/2019	R208 On 07-May-20			Bond Future	6.32	101.1324	6.3184	101.1324	0.00
13/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1298	1	1298	1	0.00
13/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1307	1	1307	1	0.00
13/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1290	1	1290	1	0.00
13/08/2019	R209 On 07-November-19			Bond Future	9.81	71.6715	9.8081	71.6715	92,016.00
13/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1708	2	1708	2	0.00
13/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	118	0	118	0	8,000.00
13/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	884	1	884	1	5,000.00
13/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1774	2	1774	2	0.00
13/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	548	0	548	0	8,000.00
13/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1611	1	1611	1	0.00
13/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1741	2	1741	2	0.00

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13/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1729	2	1729	2	0.00
13/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3667	4	3667	4	0.00
13/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1699	2	1699	2	0.00
13/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1852	2	1852	2	8,000.00
13/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6072	6	6072	6	0.00
13/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2872	3	2872	3	0.00
13/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1759	2	1759	2	0.00
13/08/2019	R209 On 06-February-20			Bond Future	9.88	72.9627	9.8778	72.9627	0.00
13/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1524	1	1524	1	0.00
13/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1549	1	1549	1	0.00
13/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1499	1	1499	1	0.00
13/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3917	4	3917	4	0.00
13/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3876	4	3876	4	0.00
13/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3836	4	3836	4	0.00
13/08/2019	R209 On 07-May-20			Bond Future	9.94	71.1659	9.9438	71.1659	0.00
13/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1866	2	1866	2	0.00
13/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1917	2	1917	2	0.00
13/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1892	2	1892	2	0.00
13/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4971	5	4971	5	0.00
13/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4931	5	4931	5	0.00
13/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	5012	5	5012	5	0.00
13/08/2019	R210 On 07-November-19			Bond Future	190.24	190.9749	190.2416	190.9749	2,132.00
13/08/2019	R210 On 06-February-20			Bond Future	193.72	194.4615	193.7150	194.4615	0.00
13/08/2019	R210 On 07-May-20			Bond Future	194.71	195.4668	194.7060	195.4668	0.00
13/08/2019	R212 On 07-November-19			Bond Future	163.32	163.4038	163.3203	163.4038	6,684.00
13/08/2019	R212 On 06-February-20			Bond Future	164.06	164.1412	164.0562	164.1412	0.00
13/08/2019	R212 On 07-May-20			Bond Future	167.14	167.2269	167.1403	167.2269	0.00
13/08/2019	R213 On 07-November-19			Bond Future	9.41	84.5133	9.4118	84.5133	20,554.00
13/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2206	2	2206	2	0.00
13/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2244	2	2244	2	0.00
13/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2282	2	2282	2	0.00
13/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1147	1	1147	1	0.00
13/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1191	1	1191	1	0.00
13/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1169	1	1169	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	R213 On 06-February-20			Bond Future	9.49	86.0360	9.4877	86.0360	0.00
13/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1742	2	1742	2	0.00
13/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1715	2	1715	2	0.00
13/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1688	2	1688	2	0.00
13/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	3030	3	3030	3	0.00
13/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	3065	3	3065	3	0.00
13/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2996	3	2996	3	0.00
13/08/2019	R213 On 07-May-20			Bond Future	9.55	84.0809	9.5528	84.0809	0.00
13/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1446	1	1446	1	0.00
13/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1468	1	1468	1	0.00
13/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1491	1	1491	1	0.00
13/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4702	5	4702	5	0.00
13/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4781	5	4781	5	0.00
13/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4741	5	4741	5	0.00
13/08/2019	R214 On 07-November-19			Bond Future	10.03	70.1276	10.0310	70.1276	16,189.00
13/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1766	2	1766	2	0.00
13/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1800	2	1800	2	0.00
13/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1733	2	1733	2	0.00
13/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1936	2	1936	2	0.00
13/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1903	2	1903	2	0.00
13/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1871	2	1871	2	0.00
13/08/2019	R214 On 06-February-20			Bond Future	10.11	71.3911	10.1057	71.3911	0.00
13/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1551	1	1551	1	0.00
13/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1603	1	1603	1	0.00
13/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1577	1	1577	1	0.00
13/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4143	4	4143	4	0.00
13/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4101	4	4101	4	0.00
13/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4186	4	4186	4	0.00
13/08/2019	R214 On 07-May-20			Bond Future	10.17	69.4178	10.1711	69.4178	0.00
13/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2245	2	2245	2	0.00
13/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2273	2	2273	2	0.00
13/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2218	2	2218	2	0.00
13/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4997	5	4997	5	0.00
13/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4956	5	4956	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4915	5	4915	5	0.00
13/08/2019	R248 On 07-November-19			Bond Future	10.06	89.1644	10.0564	89.1644	89,039.00
13/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2154	2	2154	2	0.00
13/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2111	2	2111	2	0.00
13/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2070	2	2070	2	0.00
13/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2416	3	2416	3	0.00
13/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2458	3	2458	3	0.00
13/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2375	3	2375	3	0.00
13/08/2019	R248 On 06-February-20			Bond Future	10.13	90.7708	10.1318	90.7708	100.00
13/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1782	2	1782	2	0.00
13/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1814	2	1814	2	0.00
13/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1751	2	1751	2	0.00
13/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5317	6	5317	6	0.00
13/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5429	6	5429	6	0.00
13/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5373	6	5373	6	0.00
13/08/2019	R248 On 07-May-20			Bond Future	10.20	88.0156	10.1977	88.0156	0.00
13/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2583	2	2583	2	0.00
13/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2652	3	2652	3	0.00
13/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2617	2	2617	2	0.00
13/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6129	6	6129	6	0.00
13/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6182	6	6182	6	0.00
13/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	6077	6	6077	6	0.00