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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
19/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	2025 On 07-November-19			Bond Future	137.95	138.0564	137.9481	138.0564	1,451.00
19/08/2019	2025 On 06-February-20			Bond Future	138.99	139.0988	138.9886	139.0988	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
19/08/2019	2025 On 07-May-20			Bond Future	141.60	141.7080	141.5957	141.7080	0.00
19/08/2019	2029 On 07-November-19			Bond Future	102.65	102.6979	102.6518	102.6979	4,260.00
19/08/2019	2029 On 06-February-20			Bond Future	104.52	104.5698	104.5229	104.5698	0.00
19/08/2019	2029 On 07-May-20			Bond Future	105.37	105.4186	105.3708	105.4186	0.00
19/08/2019	2030 On 07-November-19			Bond Future	9.18	94.8307	9.1813	94.8307	77,076.00
19/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2641	3	2641	3	0.00
19/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	281	0	281	0	5,500.00
19/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1271	1	1271	1	5,500.00
19/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2683	3	2683	3	0.00
19/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	3935	4	3935	4	0.00
19/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	124	0	124	0	0.00
19/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2598	3	2598	3	0.00
19/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3644	4	3644	4	0.00
19/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	4384	5	4384	5	0.00
19/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	249	0	249	0	0.00
19/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1330	2	1330	2	0.00
19/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	876	1	876	1	0.00
19/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2116	2	2116	2	0.00
19/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	1078	1	1078	1	2,500.00
19/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2326	2	2326	2	5,000.00
19/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1712	2	1712	2	0.00
19/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	500	0	500	0	0.00
19/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	831	1	831	1	0.00
19/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	357	0	357	0	2,500.00
19/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	4146	4	4146	4	0.00
19/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1777	2	1777	2	0.00
19/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	813	1	813	1	0.00
19/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3982	4	3982	4	0.00
19/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	795	1	795	1	0.00
19/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	437	0	437	0	5,500.00
19/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	5143	5	5143	5	0.00
19/08/2019	2030 On 06-February-20			Bond Future	9.25	92.5277	9.2506	92.5277	0.00
19/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1580	2	1580	2	5,820.00
19/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	1971	2	1971	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
19/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	431	0	431	0	5,820.00
19/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2001	2	2001	2	0.00
19/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2031	2	2031	2	0.00
19/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2584	2	2584	2	0.00
19/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2646	2	2646	2	0.00
19/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5798	6	5798	6	0.00
19/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2615	2	2615	2	0.00
19/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	3119	3	3119	3	0.00
19/08/2019	2030 On 07-May-20			Bond Future	9.32	94.2421	9.3175	94.2421	0.00
19/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1433	2	1433	2	0.00
19/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1410	2	1410	2	0.00
19/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1388	2	1388	2	0.00
19/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4625	4	4625	4	0.00
19/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4665	4	4665	4	0.00
19/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4585	4	4585	4	0.00
19/08/2019	2032 On 07-November-19			Bond Future	9.57	91.8399	9.5691	91.8399	50,602.00
19/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2309	3	2309	3	0.00
19/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2268	3	2268	3	0.00
19/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2228	2	2228	2	0.00
19/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1332	1	1332	1	0.00
19/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1358	1	1358	1	0.00
19/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1307	1	1307	1	0.00
19/08/2019	2032 On 06-February-20			Bond Future	9.65	93.4917	9.6457	93.4917	0.00
19/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1738	2	1738	2	0.00
19/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1767	2	1767	2	0.00
19/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1709	2	1709	2	0.00
19/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3480	3	3480	3	0.00
19/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3442	3	3442	3	0.00
19/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3403	3	3403	3	0.00
19/08/2019	2032 On 07-May-20			Bond Future	9.72	91.0636	9.7185	91.0636	0.00
19/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1576	2	1576	2	0.00
19/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1625	2	1625	2	0.00
19/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1601	2	1601	2	0.00
19/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5176	5	5176	5	0.00

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19/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5132	5	5132	5	0.00
19/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5219	5	5219	5	0.00
19/08/2019	2033 On 07-November-19			Bond Future	103.35	103.3489	103.3475	103.3489	6,260.00
19/08/2019	2033 On 06-February-20			Bond Future	105.23	105.2327	105.2312	105.2327	0.00
19/08/2019	2033 On 07-May-20			Bond Future	106.01	106.0109	106.0093	106.0109	0.00
19/08/2019	2037 On 07-November-19			Bond Future	9.98	90.7748	9.9796	90.7748	62,917.00
19/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	1839	2	1839	2	0.00
19/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	1915	2	1915	2	0.00
19/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	1877	2	1877	2	0.00
19/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	2022	2	2022	2	0.00
19/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1986	2	1986	2	0.00
19/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	2058	2	2058	2	0.00
19/08/2019	2037 On 06-February-20			Bond Future	10.06	88.1483	10.0584	88.1483	0.00
19/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1674	2	1674	2	0.00
19/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1645	2	1645	2	0.00
19/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1617	2	1617	2	0.00
19/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4546	4	4546	4	0.00
19/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4594	4	4594	4	0.00
19/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4498	4	4498	4	0.00
19/08/2019	2037 On 07-May-20			Bond Future	10.13	89.7816	10.1350	89.7816	0.00
19/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	1911	2	1911	2	0.00
19/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	1938	2	1938	2	0.00
19/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	1966	2	1966	2	0.00
19/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5864	6	5864	6	0.00
19/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5963	6	5963	6	0.00
19/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5913	6	5913	6	0.00
19/08/2019	2038 On 07-November-19			Bond Future	122.13	122.1363	122.1345	122.1363	21,774.00
19/08/2019	2038 On 06-February-20			Bond Future	122.70	122.7043	122.7025	122.7043	0.00
19/08/2019	2038 On 07-May-20			Bond Future	125.00	125.0059	125.0042	125.0059	0.00
19/08/2019	2040 On 07-November-19			Bond Future	10.12	93.5525	10.1155	93.5525	43,814.00
19/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	1778	2	1778	2	0.00
19/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	1816	2	1816	2	0.00
19/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1032	1	1032	1	1,260.00
19/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	162	0	162	0	1,260.00

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19/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	1854	2	1854	2	0.00
19/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2373	2	2373	2	0.00
19/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2457	2	2457	2	0.00
19/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3577	3	3577	3	0.00
19/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6979	6	6979	6	0.00
19/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2415	2	2415	2	0.00
19/08/2019	2040 On 06-February-20			Bond Future	10.20	90.7253	10.1953	90.7253	0.00
19/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	40	0	40	0	0.00
19/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1604	2	1604	2	0.00
19/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1661	2	1661	2	0.00
19/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	250	0	250	0	0.00
19/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1633	2	1633	2	0.00
19/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	5205	5	5205	5	0.00
19/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	5151	5	5151	5	0.00
19/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	10366	10	10366	10	0.00
19/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	5259	5	5259	5	0.00
19/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	15917	15	15917	15	0.00
19/08/2019	2040 On 07-May-20			Bond Future	10.27	92.4065	10.2730	92.4065	0.00
19/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2060	2	2060	2	0.00
19/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2030	2	2030	2	0.00
19/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2001	2	2001	2	0.00
19/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	6324	6	6324	6	0.00
19/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	6219	6	6219	6	0.00
19/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	6272	6	6272	6	0.00
19/08/2019	2044 On 07-November-19			Bond Future	10.16	90.4553	10.1582	90.4553	37,851.00
19/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	1772	2	1772	2	0.00
19/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	3940	4	3940	4	0.00
19/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	1735	2	1735	2	0.00
19/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	1810	2	1810	2	0.00
19/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	78	0	78	0	328.00
19/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	797	1	797	1	328.00
19/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2608	2	2608	2	0.00
19/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	8441	8	8441	8	0.00
19/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2521	2	2521	2	0.00

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19/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	4254	4	4254	4	0.00
19/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2564	2	2564	2	0.00
19/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	1123	1	1123	1	328.00
19/08/2019	2044 On 06-February-20			Bond Future	10.24	87.6978	10.2353	87.6978	0.00
19/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1525	2	1525	2	0.00
19/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	288	0	288	0	328.00
19/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1439	2	1439	2	328.00
19/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1496	2	1496	2	0.00
19/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	5772	6	5772	6	0.00
19/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1554	2	1554	2	0.00
19/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	5388	5	5388	5	0.00
19/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	5276	5	5276	5	0.00
19/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1646	1	1646	1	328.00
19/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	5331	5	5331	5	0.00
19/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5501	5	5501	5	0.00
19/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	10178	10	10178	10	0.00
19/08/2019	2044 On 07-May-20			Bond Future	10.31	89.3229	10.3102	89.3229	0.00
19/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2118	2	2118	2	0.00
19/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2179	2	2179	2	0.00
19/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	834	1	834	1	556.00
19/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	964	1	964	1	100.00
19/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	2735	3	2735	3	100.00
19/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2148	2	2148	2	0.00
19/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2498	3	2498	3	556.00
19/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	7327	8	7327	8	0.00
19/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	7694	8	7694	8	0.00
19/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	6281	6	6281	6	0.00
19/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9711	9	9711	9	0.00
19/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5713	5	5713	5	0.00
19/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5373	5	5373	5	0.00
19/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	2083	2	2083	2	556.00
19/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1961	2	1961	2	100.00
19/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	6335	6	6335	6	0.00
19/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	9204	9	9204	9	0.00

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19/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	6228	6	6228	6	0.00
19/08/2019	2046 On 07-November-19			Bond Future	113.09	113.0882	113.0867	113.0882	17,994.00
19/08/2019	2046 On 06-February-20			Bond Future	115.15	115.1494	115.1481	115.1494	0.00
19/08/2019	2046 On 07-May-20			Bond Future	115.56	115.5610	115.5596	115.5610	0.00
19/08/2019	2050 On 07-November-19			Bond Future	117.95	117.8319	117.9495	117.8319	12,776.00
19/08/2019	2050 On 06-February-20			Bond Future	118.26	118.1442	118.2639	118.1442	0.00
19/08/2019	2050 On 07-May-20			Bond Future	120.48	120.3604	120.4822	120.3604	0.00
19/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	AL37 On 07-November-19			Index Future	662.99	664.0050	662.9930	664.0050	0.00
19/08/2019	AL37 On 06-February-20			Index Future	674.92	675.9480	674.9180	675.9480	0.00
19/08/2019	AL37 On 07-May-20			Index Future	687.42	688.4700	687.4200	688.4700	0.00
19/08/2019	AL7T On 07-November-19			Index Future	765.61	767.7510	765.6090	767.7510	120.00
19/08/2019	AL7T On 06-February-20			Index Future	779.38	781.5600	779.3800	781.5600	0.00
19/08/2019	AL7T On 07-May-20			Index Future	793.82	796.0380	793.8170	796.0380	0.00
19/08/2019	ALBI On 07-November-19			Index Future	683.36	685.9810	683.3580	685.9810	226.00
19/08/2019	ALBI On 06-February-20			Index Future	695.65	698.3190	695.6500	698.3190	0.00
19/08/2019	ALBI On 07-May-20			Index Future	708.54	711.2550	708.5350	711.2550	0.00
19/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C197 On 07-December-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
19/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2019	ES33 On 07-November-19			Bond Future	11.14	76.0873	11.1370	76.0873	350.00
19/08/2019	ES33 On 06-February-20			Bond Future	11.27	77.4558	11.2657	77.4558	0.00
19/08/2019	ES33 On 07-May-20			Bond Future	11.39	75.0967	11.3892	75.0967	0.00
19/08/2019	ES42 On 07-November-19			Bond Future	11.49	76.9450	11.4868	76.9450	4,919.00
19/08/2019	ES42 On 06-February-20			Bond Future	11.61	78.3289	11.6102	78.3289	0.00
19/08/2019	ES42 On 07-May-20			Bond Future	11.73	75.5155	11.7339	75.5155	0.00
19/08/2019	GOVI On 07-November-19			GOVI	676.11	678.8220	676.1100	678.8220	1,184.00
19/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	32100	6	32100	6	0.00
19/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	32000	6	32000	6	0.00
19/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	31900	6	31900	6	0.00
19/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 06-February-20			GOVI	688.27	691.0320	688.2720	691.0320	0.00
19/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 06-February-20	703.14	Call	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
19/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	148580	12	148580	12	0.00
19/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	148780	12	148780	12	0.00
19/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	148680	12	148680	12	0.00
19/08/2019	GOVI On 07-May-20			GOVI	701.02	703.8330	701.0200	703.8330	0.00
19/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	189800	16	189800	16	0.00
19/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	189600	16	189600	16	0.00
19/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	189700	16	189700	16	0.00
19/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2019	IGOV On 07-November-19			Index Future	264.20	264.2120	264.1970	264.2120	1,018.00
19/08/2019	IGOV On 06-February-20			Index Future	269.01	269.0270	269.0130	269.0270	0.00
19/08/2019	IGOV On 07-May-20			Index Future	274.06	274.0740	274.0590	274.0740	0.00
19/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
19/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
19/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
19/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
19/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
19/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.86	98.8400	98.8600	98.8400	0.00
19/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4500	95.4700	95.4500	0.00
19/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.4300	94.4600	94.4300	0.00
19/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.40	93.3800	93.4000	93.3800	0.00
19/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.32	93.3000	93.3200	93.3000	0.00
19/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.32	95.2800	95.3200	95.2800	51.00
19/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.27	95.2200	95.2700	95.2200	0.00
19/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.27	96.1900	96.2700	96.1900	0.00
19/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.03	99.9400	100.0300	99.9400	0.00
19/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.12	101.0200	101.1200	101.0200	0.00
19/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.25	94.1500	94.2500	94.1500	0.00
19/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.20	100.0900	100.2000	100.0900	0.00
19/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.50	95.3800	95.5000	95.3800	0.00
19/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.13	90.8700	91.1300	90.8700	0.00

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19/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.99	87.7300	87.9900	87.7300	0.00
19/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.63	86.3700	86.6300	86.3700	0.00
19/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.77	88.5100	88.7700	88.5100	0.00
19/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.58	92.3300	92.5800	92.3300	0.00
19/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.05	90.8100	91.0500	90.8100	0.00
19/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.12	92.8900	93.1200	92.8900	0.00
19/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.64	98.4100	98.6400	98.4100	0.00
19/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.98	98.7400	98.9800	98.7400	0.00
19/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.34	92.0700	92.3400	92.0700	0.00
19/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.68	99.4100	99.6800	99.4100	0.00
19/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.09	92.8000	93.0900	92.8000	0.00
19/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/08/2019	R023 On 07-November-19			Bond Future	7.49	102.4619	7.4854	102.4619	52,361.00
19/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1555	2	1555	2	0.00
19/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1605	2	1605	2	0.00
19/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1580	2	1580	2	0.00
19/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	138	0	138	0	0.00
19/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	131	0	131	0	0.00
19/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	134	0	134	0	0.00
19/08/2019	R023 On 06-February-20			Bond Future	7.51	104.3048	7.5104	104.3048	0.00
19/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	805	1	805	1	0.00
19/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	836	1	836	1	0.00
19/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	820	1	820	1	0.00
19/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	767	1	767	1	0.00
19/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	756	1	756	1	0.00
19/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	779	1	779	1	0.00
19/08/2019	R023 On 07-May-20			Bond Future	7.50	102.3040	7.5044	102.3040	0.00
19/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	257	0	257	0	0.00
19/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	265	0	265	0	0.00
19/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	248	0	248	0	0.00
19/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1796	2	1796	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
19/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1779	2	1779	2	0.00
19/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1762	2	1762	2	0.00
19/08/2019	R035 On 07-November-19			Bond Future	9.86	94.4141	9.8635	94.4141	96,124.00
19/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	1984	2	1984	2	0.00
19/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	79	0	79	0	3,500.00
19/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	880	1	880	1	3,500.00
19/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2023	2	2023	2	0.00
19/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2062	2	2062	2	0.00
19/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3531	4	3531	4	0.00
19/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1902	2	1902	2	0.00
19/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1936	2	1936	2	0.00
19/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	1029	1	1029	1	3,500.00
19/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3463	3	3463	3	0.00
19/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7434	7	7434	7	0.00
19/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1868	2	1868	2	0.00
19/08/2019	R035 On 06-February-20			Bond Future	9.95	96.1123	9.9476	96.1123	0.00
19/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1720	2	1720	2	0.00
19/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1691	2	1691	2	0.00
19/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1662	2	1662	2	0.00
19/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4308	4	4308	4	0.00
19/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4216	4	4216	4	0.00
19/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4262	4	4262	4	0.00
19/08/2019	R035 On 07-May-20			Bond Future	10.02	93.3888	10.0214	93.3888	0.00
19/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	1816	2	1816	2	0.00
19/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	1870	2	1870	2	0.00
19/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	1843	2	1843	2	0.00
19/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5880	6	5880	6	0.00
19/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5783	6	5783	6	0.00
19/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5832	6	5832	6	0.00
19/08/2019	R186 On 07-November-19			Bond Future	8.47	115.0270	8.4738	115.0270	136,194.00
19/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	722	1	722	1	3,750.00
19/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2138	2	2138	2	0.00
19/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	682	1	682	1	5,000.00
19/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3006	3	3006	3	0.00

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19/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	624	1	624	1	0.00
19/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3094	3	3094	3	0.00
19/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3050	3	3050	3	0.00
19/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	407	0	407	0	0.00
19/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2061	2	2061	2	0.00
19/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2175	2	2175	2	7,500.00
19/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	418	0	418	0	0.00
19/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	712	1	712	1	5,000.00
19/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	428	0	428	0	0.00
19/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1988	2	1988	2	3,750.00
19/08/2019	R186 On 06-February-20			Bond Future	8.53	111.7918	8.5326	111.7918	0.00
19/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	919	1	919	1	1,007.00
19/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	1991	2	1991	2	0.00
19/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1845	2	1845	2	0.00
19/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2051	2	2051	2	0.00
19/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3555	4	3555	4	0.00
19/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2021	2	2021	2	0.00
19/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1872	2	1872	2	0.00
19/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1050	1	1050	1	1,007.00
19/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	2022	2	2022	2	1,007.00
19/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1848	2	1848	2	0.00
19/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3249	3	3249	3	0.00
19/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1896	2	1896	2	0.00
19/08/2019	R186 On 07-May-20			Bond Future	8.58	113.8632	8.5848	113.8632	0.00
19/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1106	1	1106	1	0.00
19/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3512	4	3512	4	0.00
19/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1551	2	1551	2	6,000.00
19/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1127	1	1127	1	0.00
19/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1086	1	1086	1	0.00
19/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	367	0	367	0	6,000.00
19/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3839	4	3839	4	0.00
19/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5711	5	5711	5	0.00
19/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1714	2	1714	2	6,000.00
19/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3171	3	3171	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
19/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3771	4	3771	4	0.00
19/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3805	4	3805	4	0.00
19/08/2019	R197 On 07-November-19			Bond Future	308.47	308.4824	308.4731	308.4824	2,507.00
19/08/2019	R197 On 06-February-20			Bond Future	306.44	306.4470	306.4377	306.4470	40.00
19/08/2019	R197 On 07-May-20			Bond Future	312.19	312.1955	312.1858	312.1955	0.00
19/08/2019	R202 On 07-November-19			Bond Future	235.80	235.8023	235.7989	235.8023	9,082.00
19/08/2019	R202 On 06-February-20			Bond Future	236.03	236.0326	236.0293	236.0326	0.00
19/08/2019	R202 On 07-May-20			Bond Future	240.46	240.4603	240.4565	240.4603	0.00
19/08/2019	R207 On 07-November-19			Bond Future	6.53	102.4530	6.5288	102.4530	3,801.00
19/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
19/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
19/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
19/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	800	1	800	1	0.00
19/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	798	1	798	1	0.00
19/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	796	1	796	1	0.00
19/08/2019	R208 On 07-November-19			Bond Future	6.62	100.9597	6.6152	100.9597	10,137.00
19/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	348	0	348	0	0.00
19/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	337	0	337	0	0.00
19/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	327	0	327	0	0.00
19/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	58	0	58	0	0.00
19/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	60	0	60	0	0.00
19/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	56	0	56	0	0.00
19/08/2019	R208 On 06-February-20			Bond Future	6.46	102.7756	6.4588	102.7756	0.00
19/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	48	0	48	0	0.00
19/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	50	0	50	0	0.00
19/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	53	0	53	0	0.00
19/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	399	0	399	0	0.00
19/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	415	0	415	0	0.00
19/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	407	0	407	0	0.00
19/08/2019	R208 On 07-May-20			Bond Future	6.15	101.2758	6.1505	101.2758	0.00
19/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
19/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
19/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
19/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1155	1	1155	1	0.00

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19/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1164	1	1164	1	0.00
19/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1147	1	1147	1	0.00
19/08/2019	R209 On 07-November-19			Bond Future	9.85	72.0583	9.8497	72.0583	89,654.00
19/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1525	2	1525	2	0.00
19/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	755	1	755	1	5,000.00
19/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	89	0	89	0	8,000.00
19/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1588	2	1588	2	0.00
19/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	454	1	454	1	8,000.00
19/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1433	2	1433	2	0.00
19/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1556	2	1556	2	0.00
19/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1806	2	1806	2	0.00
19/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3836	4	3836	4	0.00
19/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1774	2	1774	2	0.00
19/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1936	2	1936	2	8,000.00
19/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6305	6	6305	6	0.00
19/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1838	2	1838	2	0.00
19/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	3005	3	3005	3	0.00
19/08/2019	R209 On 06-February-20			Bond Future	9.92	73.3543	9.9210	73.3543	0.00
19/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1325	1	1325	1	0.00
19/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1349	1	1349	1	0.00
19/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1301	1	1301	1	0.00
19/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3988	4	3988	4	0.00
19/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3946	4	3946	4	0.00
19/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3905	4	3905	4	0.00
19/08/2019	R209 On 07-May-20			Bond Future	9.99	71.5617	9.9889	71.5617	0.00
19/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1580	2	1580	2	0.00
19/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1629	2	1629	2	0.00
19/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1605	2	1605	2	0.00
19/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4962	5	4962	5	0.00
19/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4921	5	4921	5	0.00
19/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	5003	5	5003	5	0.00
19/08/2019	R210 On 07-November-19			Bond Future	190.22	190.2210	190.2175	190.2210	2,132.00
19/08/2019	R210 On 06-February-20			Bond Future	193.68	193.6882	193.6846	193.6882	0.00
19/08/2019	R210 On 07-May-20			Bond Future	194.67	194.6710	194.6673	194.6710	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
19/08/2019	R212 On 07-November-19			Bond Future	163.01	163.0568	163.0126	163.0568	6,684.00
19/08/2019	R212 On 06-February-20			Bond Future	163.74	163.7830	163.7381	163.7830	0.00
19/08/2019	R212 On 07-May-20			Bond Future	166.81	166.8553	166.8094	166.8553	0.00
19/08/2019	R213 On 07-November-19			Bond Future	9.43	85.0785	9.4274	85.0785	20,554.00
19/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2048	2	2048	2	0.00
19/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2085	2	2085	2	0.00
19/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2122	2	2122	2	0.00
19/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1082	1	1082	1	0.00
19/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1128	1	1128	1	0.00
19/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1105	1	1105	1	0.00
19/08/2019	R213 On 06-February-20			Bond Future	9.50	86.6087	9.5044	86.6087	0.00
19/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1680	2	1680	2	0.00
19/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1654	2	1654	2	0.00
19/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1627	2	1627	2	0.00
19/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	3068	3	3068	3	0.00
19/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	3103	3	3103	3	0.00
19/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	3034	3	3034	3	0.00
19/08/2019	R213 On 07-May-20			Bond Future	9.57	84.6607	9.5706	84.6607	0.00
19/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1352	1	1352	1	0.00
19/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1374	2	1374	2	0.00
19/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1397	2	1397	2	0.00
19/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4713	4	4713	4	0.00
19/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4792	5	4792	5	0.00
19/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4752	5	4752	5	0.00
19/08/2019	R214 On 07-November-19			Bond Future	10.10	70.4294	10.1029	70.4294	16,189.00
19/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1479	2	1479	2	0.00
19/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1510	2	1510	2	0.00
19/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1448	2	1448	2	0.00
19/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	2120	2	2120	2	0.00
19/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	2085	2	2085	2	0.00
19/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	2050	2	2050	2	0.00
19/08/2019	R214 On 06-February-20			Bond Future	10.18	71.6961	10.1802	71.6961	0.00
19/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1351	2	1351	2	0.00
19/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1399	2	1399	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
19/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1375	2	1375	2	0.00
19/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4421	4	4421	4	0.00
19/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4377	4	4377	4	0.00
19/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4465	4	4465	4	0.00
19/08/2019	R214 On 07-May-20			Bond Future	10.25	69.7257	10.2483	69.7257	0.00
19/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	1842	2	1842	2	0.00
19/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	1868	2	1868	2	0.00
19/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	1816	2	1816	2	0.00
19/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	5086	5	5086	5	0.00
19/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	5044	5	5044	5	0.00
19/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	5001	5	5001	5	0.00
19/08/2019	R248 On 07-November-19			Bond Future	10.13	89.4640	10.1336	89.4640	89,039.00
19/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	1780	2	1780	2	0.00
19/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	1741	2	1741	2	0.00
19/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	1704	2	1704	2	0.00
19/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2685	2	2685	2	0.00
19/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2731	2	2731	2	0.00
19/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2639	2	2639	2	0.00
19/08/2019	R248 On 06-February-20			Bond Future	10.21	91.0731	10.2117	91.0731	100.00
19/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1431	2	1431	2	0.00
19/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1460	2	1460	2	0.00
19/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1402	2	1402	2	0.00
19/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5616	5	5616	5	0.00
19/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5734	5	5734	5	0.00
19/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5675	5	5675	5	0.00
19/08/2019	R248 On 07-May-20			Bond Future	10.28	88.3197	10.2805	88.3197	0.00
19/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2172	2	2172	2	0.00
19/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2235	2	2235	2	0.00
19/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2203	2	2203	2	0.00
19/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6384	6	6384	6	0.00
19/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6440	6	6440	6	0.00
19/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	6329	6	6329	6	0.00