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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
23/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	2025 On 07-November-19			Bond Future	137.64	137.7147	137.6421	137.7147	1,451.00
23/08/2019	2025 On 06-February-20			Bond Future	138.68	138.7519	138.6780	138.7519	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
23/08/2019	2025 On 07-May-20			Bond Future	141.28	141.3508	141.2754	141.3508	0.00
23/08/2019	2029 On 07-November-19			Bond Future	102.37	102.5480	102.3696	102.5480	4,260.00
23/08/2019	2029 On 06-February-20			Bond Future	104.24	104.4180	104.2363	104.4180	0.00
23/08/2019	2029 On 07-May-20			Bond Future	105.08	105.2610	105.0759	105.2610	0.00
23/08/2019	2030 On 07-November-19			Bond Future	9.03	95.5636	9.0333	95.5636	77,055.00
23/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3278	3	3278	3	0.00
23/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1692	2	1692	2	5,500.00
23/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	424	0	424	0	5,500.00
23/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3325	3	3325	3	0.00
23/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4686	5	4686	5	0.00
23/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	197	0	197	0	0.00
23/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3231	3	3231	3	0.00
23/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4374	4	4374	4	0.00
23/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2685	3	2685	3	0.00
23/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5161	5	5161	5	0.00
23/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	380	0	380	0	0.00
23/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1763	2	1763	2	0.00
23/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1207	1	1207	1	0.00
23/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1732	2	1732	2	5,000.00
23/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1220	1	1220	1	0.00
23/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	722	1	722	1	2,500.00
23/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	306	0	306	0	0.00
23/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	539	1	539	1	0.00
23/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	211	0	211	0	2,500.00
23/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3353	3	3353	3	0.00
23/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1274	1	1274	1	0.00
23/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	526	1	526	1	0.00
23/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3200	3	3200	3	0.00
23/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	512	0	512	0	0.00
23/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	263	0	263	0	5,500.00
23/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4292	4	4292	4	0.00
23/08/2019	2030 On 06-February-20			Bond Future	9.10	93.2744	9.0967	93.2744	0.00
23/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1955	2	1955	2	5,820.00
23/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2402	2	2402	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
23/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	582	1	582	1	5,820.00
23/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2435	3	2435	3	0.00
23/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2469	3	2469	3	0.00
23/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2081	2	2081	2	0.00
23/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2136	2	2136	2	0.00
23/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5007	5	5007	5	0.00
23/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2108	2	2108	2	0.00
23/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2553	2	2553	2	0.00
23/08/2019	2030 On 07-May-20			Bond Future	9.16	95.0000	9.1581	95.0000	0.00
23/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1795	2	1795	2	0.00
23/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1769	2	1769	2	0.00
23/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1744	2	1744	2	0.00
23/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4027	4	4027	4	0.00
23/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4064	4	4064	4	0.00
23/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3991	4	3991	4	0.00
23/08/2019	2032 On 07-November-19			Bond Future	9.42	92.6356	9.4154	92.6356	50,982.00
23/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2930	3	2930	3	0.00
23/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2884	3	2884	3	0.00
23/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2838	3	2838	3	0.00
23/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	911	1	911	1	0.00
23/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	932	1	932	1	0.00
23/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	892	1	892	1	0.00
23/08/2019	2032 On 06-February-20			Bond Future	9.49	94.3024	9.4864	94.3024	0.00
23/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2239	2	2239	2	0.00
23/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2271	2	2271	2	0.00
23/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2206	2	2206	2	0.00
23/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2921	3	2921	3	0.00
23/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2886	3	2886	3	0.00
23/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2851	3	2851	3	0.00
23/08/2019	2032 On 07-May-20			Bond Future	9.55	91.8867	9.5538	91.8867	0.00
23/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2022	2	2022	2	0.00
23/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2079	2	2079	2	0.00
23/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2050	2	2050	2	0.00
23/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4553	4	4553	4	0.00

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23/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4513	4	4513	4	0.00
23/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4593	5	4593	5	0.00
23/08/2019	2033 On 07-November-19			Bond Future	102.97	103.0939	102.9731	103.0939	6,260.00
23/08/2019	2033 On 06-February-20			Bond Future	104.85	104.9739	104.8508	104.9739	0.00
23/08/2019	2033 On 07-May-20			Bond Future	105.62	105.7442	105.6188	105.7442	0.00
23/08/2019	2037 On 07-November-19			Bond Future	9.84	91.4230	9.8417	91.4230	62,840.00
23/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2340	2	2340	2	0.00
23/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2428	2	2428	2	0.00
23/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2384	2	2384	2	0.00
23/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1500	1	1500	1	0.00
23/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1471	1	1471	1	0.00
23/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1530	2	1530	2	0.00
23/08/2019	2037 On 06-February-20			Bond Future	9.92	88.8087	9.9158	88.8087	0.00
23/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2050	2	2050	2	0.00
23/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2017	2	2017	2	0.00
23/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1985	2	1985	2	0.00
23/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3870	4	3870	4	0.00
23/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3914	4	3914	4	0.00
23/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3826	4	3826	4	0.00
23/08/2019	2037 On 07-May-20			Bond Future	9.99	90.4517	9.9881	90.4517	0.00
23/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2394	2	2394	2	0.00
23/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2425	2	2425	2	0.00
23/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2457	2	2457	2	0.00
23/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5290	5	5290	5	0.00
23/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5381	5	5381	5	0.00
23/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5336	5	5336	5	0.00
23/08/2019	2038 On 07-November-19			Bond Future	121.76	121.7642	121.7626	121.7642	21,774.00
23/08/2019	2038 On 06-February-20			Bond Future	122.32	122.3264	122.3248	122.3264	0.00
23/08/2019	2038 On 07-May-20			Bond Future	124.62	124.6177	124.6159	124.6177	0.00
23/08/2019	2040 On 07-November-19			Bond Future	9.97	94.1634	9.9673	94.1634	43,795.00
23/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2328	2	2328	2	0.00
23/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2373	2	2373	2	0.00
23/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1416	1	1416	1	1,260.00
23/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	260	0	260	0	1,260.00

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23/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2418	2	2418	2	0.00
23/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1756	2	1756	2	0.00
23/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1825	2	1825	2	0.00
23/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2779	3	2779	3	0.00
23/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5895	6	5895	6	0.00
23/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1790	2	1790	2	0.00
23/08/2019	2040 On 06-February-20			Bond Future	10.04	91.3479	10.0421	91.3479	0.00
23/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	61	0	61	0	0.00
23/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1918	2	1918	2	0.00
23/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1986	2	1986	2	0.00
23/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	358	0	358	0	0.00
23/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1952	2	1952	2	0.00
23/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4320	4	4320	4	0.00
23/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4272	4	4272	4	0.00
23/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	9270	9	9270	9	0.00
23/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4369	4	4369	4	0.00
23/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14735	15	14735	15	0.00
23/08/2019	2040 On 07-May-20			Bond Future	10.12	93.0380	10.1152	93.0380	0.00
23/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2628	3	2628	3	0.00
23/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2594	3	2594	3	0.00
23/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2560	3	2560	3	0.00
23/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5661	6	5661	6	0.00
23/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5564	6	5564	6	0.00
23/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5612	6	5612	6	0.00
23/08/2019	2044 On 07-November-19			Bond Future	10.02	91.0329	10.0153	91.0329	37,851.00
23/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2298	2	2298	2	0.00
23/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4750	5	4750	5	0.00
23/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2253	2	2253	2	0.00
23/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2343	2	2343	2	0.00
23/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	128	0	128	0	328.00
23/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1104	1	1104	1	328.00
23/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1970	2	1970	2	0.00
23/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7335	7	7335	7	0.00
23/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1897	2	1897	2	0.00

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23/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3405	3	3405	3	0.00
23/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1933	2	1933	2	0.00
23/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	777	1	777	1	328.00
23/08/2019	2044 On 06-February-20			Bond Future	10.09	88.2864	10.0878	88.2864	0.00
23/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	402	0	402	0	328.00
23/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1917	2	1917	2	0.00
23/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1817	2	1817	2	328.00
23/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1883	2	1883	2	0.00
23/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6608	7	6608	7	0.00
23/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1950	2	1950	2	0.00
23/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4597	5	4597	5	0.00
23/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4495	4	4495	4	0.00
23/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1304	1	1304	1	328.00
23/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4546	5	4546	5	0.00
23/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4701	5	4701	5	0.00
23/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9115	9	9115	9	0.00
23/08/2019	2044 On 07-May-20			Bond Future	10.16	89.9198	10.1583	89.9198	0.00
23/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2681	3	2681	3	0.00
23/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2750	3	2750	3	0.00
23/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1163	1	1163	1	556.00
23/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1324	1	1324	1	100.00
23/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3376	3	3376	3	100.00
23/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2715	3	2715	3	0.00
23/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3111	3	3111	3	556.00
23/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8294	8	8294	8	0.00
23/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8675	9	8675	9	0.00
23/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5652	6	5652	6	0.00
23/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8844	9	8844	9	0.00
23/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5128	5	5128	5	0.00
23/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4817	5	4817	5	0.00
23/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1852	2	1852	2	556.00
23/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1745	2	1745	2	100.00
23/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5702	6	5702	6	0.00
23/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8366	8	8366	8	0.00

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23/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5603	6	5603	6	0.00
23/08/2019	2046 On 07-November-19			Bond Future	112.65	112.8642	112.6549	112.8642	17,994.00
23/08/2019	2046 On 06-February-20			Bond Future	114.71	114.9223	114.7092	114.9223	0.00
23/08/2019	2046 On 07-May-20			Bond Future	115.11	115.3264	115.1093	115.3264	0.00
23/08/2019	2050 On 07-November-19			Bond Future	117.22	117.5784	117.2221	117.5784	12,776.00
23/08/2019	2050 On 06-February-20			Bond Future	117.52	117.8867	117.5241	117.8867	0.00
23/08/2019	2050 On 07-May-20			Bond Future	119.73	120.0949	119.7253	120.0949	0.00
23/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	AL37 On 07-November-19			Index Future	666.33	666.5720	666.3280	666.5720	0.00
23/08/2019	AL37 On 06-February-20			Index Future	678.32	678.5660	678.3170	678.5660	0.00
23/08/2019	AL37 On 07-May-20			Index Future	690.86	691.1170	690.8630	691.1170	0.00
23/08/2019	AL7T On 07-November-19			Index Future	772.48	772.9510	772.4800	772.9510	120.00
23/08/2019	AL7T On 06-February-20			Index Future	786.38	786.8590	786.3790	786.8590	0.00
23/08/2019	AL7T On 07-May-20			Index Future	800.92	801.4130	800.9230	801.4130	0.00
23/08/2019	ALBI On 07-November-19			Index Future	690.06	690.3920	690.0550	690.3920	222.00
23/08/2019	ALBI On 06-February-20			Index Future	702.47	702.8150	702.4710	702.8150	0.00
23/08/2019	ALBI On 07-May-20			Index Future	715.46	715.8140	715.4630	715.8140	0.00
23/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	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
23/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2019	ES33 On 07-November-19			Bond Future	10.99	76.6306	10.9904	76.6306	350.00
23/08/2019	ES33 On 06-February-20			Bond Future	11.11	78.0094	11.1134	78.0094	0.00
23/08/2019	ES33 On 07-May-20			Bond Future	11.23	75.6584	11.2317	75.6584	0.00
23/08/2019	ES42 On 07-November-19			Bond Future	11.34	77.4933	11.3400	77.4933	4,919.00
23/08/2019	ES42 On 06-February-20			Bond Future	11.46	78.8877	11.4580	78.8877	0.00
23/08/2019	ES42 On 07-May-20			Bond Future	11.58	76.0824	11.5764	76.0824	0.00
23/08/2019	GOVI On 07-November-19			GOVI	682.94	683.2820	682.9360	683.2820	1,190.00
23/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	100360	10	100360	10	0.00
23/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	100260	10	100260	10	0.00
23/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	100160	10	100160	10	0.00
23/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 06-February-20			GOVI	695.22	695.5760	695.2240	695.5760	0.00
23/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
23/08/2019	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
23/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	79060	8	79060	8	0.00
23/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	79260	8	79260	8	0.00
23/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	79160	8	79160	8	0.00
23/08/2019	GOVI On 07-May-20			GOVI	708.08	708.4420	708.0830	708.4420	0.00
23/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	119170	12	119170	12	0.00
23/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	118970	12	118970	12	0.00
23/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	119070	12	119070	12	0.00
23/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2019	IGOV On 07-November-19			Index Future	263.38	263.5590	263.3780	263.5590	1,018.00
23/08/2019	IGOV On 06-February-20			Index Future	268.18	268.3650	268.1810	268.3650	0.00
23/08/2019	IGOV On 07-May-20			Index Future	273.20	273.3920	273.2040	273.3920	0.00
23/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
23/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
23/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6800	102.6900	102.6800	0.00
23/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
23/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9400	101.9600	101.9400	0.00
23/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.7600	98.7800	98.7600	0.00
23/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.38	95.3400	95.3800	95.3400	0.00
23/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.35	94.2900	94.3500	94.2900	0.00
23/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.28	93.2000	93.2800	93.2000	0.00
23/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.0900	93.1800	93.0900	0.00
23/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.15	95.0500	95.1500	95.0500	51.00
23/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.06	94.9700	95.0600	94.9700	0.00
23/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.00	95.9400	96.0000	95.9400	0.00
23/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.73	99.6700	99.7300	99.6700	0.00
23/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.78	100.7300	100.7800	100.7300	0.00
23/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.87	93.8200	93.8700	93.8200	0.00
23/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.79	99.7300	99.7900	99.7300	0.00
23/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.05	94.9900	95.0500	94.9900	0.00
23/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.44	90.3800	90.4400	90.3800	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
23/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.29	87.2400	87.2900	87.2400	0.00
23/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.92	85.8700	85.9200	85.8700	0.00
23/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.06	88.0100	88.0600	88.0100	0.00
23/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.87	91.8300	91.8700	91.8300	0.00
23/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.33	90.2800	90.3300	90.2800	0.00
23/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.39	92.3400	92.3900	92.3400	0.00
23/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.92	97.8500	97.9200	97.8500	0.00
23/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.25	98.1800	98.2500	98.1800	0.00
23/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.58	91.5000	91.5800	91.5000	0.00
23/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.94	98.8500	98.9400	98.8500	0.00
23/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.32	92.2200	92.3200	92.2200	0.00
23/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/08/2019	R023 On 07-November-19			Bond Future	7.33	102.8171	7.3253	102.8171	53,397.00
23/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1952	2	1952	2	0.00
23/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2005	2	2005	2	0.00
23/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1978	2	1978	2	0.00
23/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	70	0	70	0	0.00
23/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	66	0	66	0	0.00
23/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	68	0	68	0	0.00
23/08/2019	R023 On 06-February-20			Bond Future	7.34	104.6671	7.3351	104.6671	0.00
23/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1056	1	1056	1	0.00
23/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1092	1	1092	1	0.00
23/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1074	1	1074	1	0.00
23/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	548	1	548	1	0.00
23/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	540	1	540	1	0.00
23/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	557	1	557	1	0.00
23/08/2019	R023 On 07-May-20			Bond Future	7.31	102.6701	7.3130	102.6701	0.00
23/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	377	0	377	0	0.00
23/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	388	0	388	0	0.00
23/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	366	0	366	0	0.00
23/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1435	1	1435	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
23/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1420	1	1420	1	0.00
23/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1406	1	1406	1	0.00
23/08/2019	R035 On 07-November-19			Bond Future	9.73	95.1361	9.7255	95.1361	95,803.00
23/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2503	3	2503	3	0.00
23/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	126	0	126	0	3,500.00
23/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1183	1	1183	1	3,500.00
23/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2548	3	2548	3	0.00
23/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2594	3	2594	3	0.00
23/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4238	4	4238	4	0.00
23/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1402	1	1402	1	0.00
23/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1430	1	1430	1	0.00
23/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	711	1	711	1	3,500.00
23/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2741	3	2741	3	0.00
23/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6455	6	6455	6	0.00
23/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1374	1	1374	1	0.00
23/08/2019	R035 On 06-February-20			Bond Future	9.80	96.8479	9.8047	96.8479	0.00
23/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2107	2	2107	2	0.00
23/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2073	2	2073	2	0.00
23/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2039	2	2039	2	0.00
23/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3641	4	3641	4	0.00
23/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3558	4	3558	4	0.00
23/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3599	4	3599	4	0.00
23/08/2019	R035 On 07-May-20			Bond Future	9.87	94.1353	9.8740	94.1353	0.00
23/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1320	1	1320	1	5,000.00
23/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3218	3	3218	3	5,000.00
23/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2285	2	2285	2	0.00
23/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2347	2	2347	2	0.00
23/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7663	8	7663	8	0.00
23/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2316	2	2316	2	0.00
23/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5288	5	5288	5	0.00
23/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	4125	4	4125	4	0.00
23/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5198	5	5198	5	0.00
23/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1610	2	1610	2	5,000.00
23/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5243	5	5243	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
23/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	7120	7	7120	7	0.00
23/08/2019	R186 On 07-November-19			Bond Future	8.31	115.7194	8.3096	115.7194	136,294.00
23/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1061	1	1061	1	3,750.00
23/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2779	3	2779	3	0.00
23/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1008	1	1008	1	4,955.00
23/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3744	4	3744	4	0.00
23/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	931	1	931	1	0.00
23/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3840	4	3840	4	0.00
23/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3792	4	3792	4	0.00
23/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	226	0	226	0	0.00
23/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1461	1	1461	1	0.00
23/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1555	2	1555	2	7,500.00
23/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	233	0	233	0	0.00
23/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	426	0	426	0	4,955.00
23/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	239	0	239	0	0.00
23/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1400	1	1400	1	3,750.00
23/08/2019	R186 On 06-February-20			Bond Future	8.36	112.4977	8.3599	112.4977	0.00
23/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1224	1	1224	1	1,007.00
23/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2486	3	2486	3	0.00
23/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2319	2	2319	2	0.00
23/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2554	3	2554	3	0.00
23/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4215	4	4215	4	0.00
23/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2520	3	2520	3	0.00
23/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1426	1	1426	1	0.00
23/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	766	1	766	1	1,007.00
23/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1552	2	1552	2	1,007.00
23/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1406	1	1406	1	0.00
23/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2609	3	2609	3	0.00
23/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1447	1	1447	1	0.00
23/08/2019	R186 On 07-May-20			Bond Future	8.40	114.5789	8.4036	114.5789	0.00
23/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1421	1	1421	1	0.00
23/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4111	4	4111	4	0.00
23/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1939	2	1939	2	6,000.00
23/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1445	1	1445	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
23/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1397	1	1397	1	0.00
23/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	516	1	516	1	6,000.00
23/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3192	3	3192	3	0.00
23/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4902	5	4902	5	0.00
23/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1354	1	1354	1	6,000.00
23/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2600	3	2600	3	0.00
23/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3131	3	3131	3	0.00
23/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3161	3	3161	3	0.00
23/08/2019	R197 On 07-November-19			Bond Future	308.28	308.2898	308.2807	308.2898	2,507.00
23/08/2019	R197 On 06-February-20			Bond Future	306.24	306.2535	306.2443	306.2535	40.00
23/08/2019	R197 On 07-May-20			Bond Future	311.98	311.9897	311.9802	311.9897	0.00
23/08/2019	R202 On 07-November-19			Bond Future	234.20	234.1997	234.1967	234.1997	9,082.00
23/08/2019	R202 On 06-February-20			Bond Future	234.40	234.4027	234.3997	234.4027	0.00
23/08/2019	R202 On 07-May-20			Bond Future	238.79	238.7931	238.7898	238.7931	0.00
23/08/2019	R207 On 07-November-19			Bond Future	6.43	102.4706	6.4303	102.4706	3,884.00
23/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
23/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
23/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
23/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	782	1	782	1	0.00
23/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	781	1	781	1	0.00
23/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	779	1	779	1	0.00
23/08/2019	R208 On 07-November-19			Bond Future	6.49	101.1729	6.4927	101.1729	10,069.00
23/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	495	1	495	1	0.00
23/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	483	1	483	1	0.00
23/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	472	1	472	1	0.00
23/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	44	0	44	0	0.00
23/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	45	0	45	0	0.00
23/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	43	0	43	0	0.00
23/08/2019	R208 On 06-February-20			Bond Future	6.31	102.9934	6.3077	102.9934	0.00
23/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	85	0	85	0	0.00
23/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	89	0	89	0	0.00
23/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	94	0	94	0	0.00
23/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	276	0	276	0	0.00
23/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	289	0	289	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
23/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	282	0	282	0	0.00
23/08/2019	R208 On 07-May-20			Bond Future	5.96	101.4948	5.9591	101.4948	0.00
23/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	2	0	2	0	0.00
23/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	2	0	2	0	0.00
23/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
23/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	993	1	993	1	0.00
23/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1001	1	1001	1	0.00
23/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	984	1	984	1	0.00
23/08/2019	R209 On 07-November-19			Bond Future	9.71	72.6398	9.7070	72.6398	89,481.00
23/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1956	2	1956	2	0.00
23/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1024	1	1024	1	5,000.00
23/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	139	0	139	0	8,000.00
23/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2030	2	2030	2	0.00
23/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	640	1	640	1	8,000.00
23/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1848	2	1848	2	0.00
23/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1993	2	1993	2	0.00
23/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1338	1	1338	1	0.00
23/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3116	3	3116	3	0.00
23/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1311	1	1311	1	0.00
23/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1446	1	1446	1	8,000.00
23/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5449	5	5449	5	0.00
23/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1364	1	1364	1	0.00
23/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2369	2	2369	2	0.00
23/08/2019	R209 On 06-February-20			Bond Future	9.77	73.9468	9.7739	73.9468	0.00
23/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1642	2	1642	2	0.00
23/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1670	2	1670	2	0.00
23/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1615	2	1615	2	0.00
23/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3379	3	3379	3	0.00
23/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3341	3	3341	3	0.00
23/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3304	3	3304	3	0.00
23/08/2019	R209 On 07-May-20			Bond Future	9.84	72.1631	9.8376	72.1631	0.00
23/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1965	2	1965	2	0.00
23/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2021	2	2021	2	0.00
23/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1993	2	1993	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
23/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4412	4	4412	4	0.00
23/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4375	4	4375	4	0.00
23/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4450	4	4450	4	0.00
23/08/2019	R210 On 07-November-19			Bond Future	190.18	190.1873	190.1838	190.1873	2,132.00
23/08/2019	R210 On 06-February-20			Bond Future	193.65	193.6555	193.6519	193.6555	0.00
23/08/2019	R210 On 07-May-20			Bond Future	194.63	194.6322	194.6285	194.6322	0.00
23/08/2019	R212 On 07-November-19			Bond Future	162.74	162.7447	162.7391	162.7447	6,684.00
23/08/2019	R212 On 06-February-20			Bond Future	163.46	163.4664	163.4607	163.4664	0.00
23/08/2019	R212 On 07-May-20			Bond Future	166.52	166.5282	166.5223	166.5282	0.00
23/08/2019	R213 On 07-November-19			Bond Future	9.27	85.7340	9.2743	85.7340	20,554.00
23/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2618	3	2618	3	0.00
23/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2660	3	2660	3	0.00
23/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2703	3	2703	3	0.00
23/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	725	1	725	1	0.00
23/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	760	1	760	1	0.00
23/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	742	1	742	1	0.00
23/08/2019	R213 On 06-February-20			Bond Future	9.35	87.2766	9.3456	87.2766	0.00
23/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2078	2	2078	2	0.00
23/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2048	2	2048	2	0.00
23/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2018	2	2018	2	0.00
23/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2507	2	2507	2	0.00
23/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2538	3	2538	3	0.00
23/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2477	2	2477	2	0.00
23/08/2019	R213 On 07-May-20			Bond Future	9.41	85.3386	9.4065	85.3386	0.00
23/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1706	2	1706	2	0.00
23/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1731	2	1731	2	0.00
23/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1757	2	1757	2	0.00
23/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4103	4	4103	4	0.00
23/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4175	4	4175	4	0.00
23/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4139	4	4139	4	0.00
23/08/2019	R214 On 07-November-19			Bond Future	9.96	70.9618	9.9604	70.9618	16,189.00
23/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1902	2	1902	2	0.00
23/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1938	2	1938	2	0.00
23/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1866	2	1866	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
23/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1605	2	1605	2	0.00
23/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1575	2	1575	2	0.00
23/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1546	2	1546	2	0.00
23/08/2019	R214 On 06-February-20			Bond Future	10.03	72.2386	10.0332	72.2386	0.00
23/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1581	2	1581	2	0.00
23/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1637	2	1637	2	0.00
23/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1609	2	1609	2	0.00
23/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3704	4	3704	4	0.00
23/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3664	4	3664	4	0.00
23/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3745	4	3745	4	0.00
23/08/2019	R214 On 07-May-20			Bond Future	10.10	70.2761	10.0972	70.2761	0.00
23/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2279	2	2279	2	0.00
23/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2308	2	2308	2	0.00
23/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2250	2	2250	2	0.00
23/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4554	5	4554	5	0.00
23/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4515	5	4515	5	0.00
23/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4476	4	4476	4	0.00
23/08/2019	R248 On 07-November-19			Bond Future	10.00	90.0561	10.0011	90.0561	85,959.00
23/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2267	2	2267	2	0.00
23/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2222	2	2222	2	0.00
23/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2178	2	2178	2	0.00
23/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2064	2	2064	2	0.00
23/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2103	2	2103	2	0.00
23/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2025	2	2025	2	0.00
23/08/2019	R248 On 06-February-20			Bond Future	10.07	91.6765	10.0749	91.6765	100.00
23/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1774	2	1774	2	0.00
23/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1808	2	1808	2	0.00
23/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1740	2	1740	2	0.00
23/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4841	5	4841	5	0.00
23/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4950	5	4950	5	0.00
23/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4895	5	4895	5	0.00
23/08/2019	R248 On 07-May-20			Bond Future	10.14	88.9317	10.1399	88.9317	0.00
23/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2709	3	2709	3	0.00
23/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2781	3	2781	3	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
23/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2745	3	2745	3	0.00
23/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5785	6	5785	6	0.00
23/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5837	6	5837	6	0.00
23/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5734	6	5734	6	0.00