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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
26/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	2025 On 07-November-19			Bond Future	137.71	137.6421	137.7091	137.6421	1,451.00
26/08/2019	2025 On 06-February-20			Bond Future	138.75	138.6780	138.7462	138.6780	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
26/08/2019	2025 On 07-May-20			Bond Future	141.34	141.2754	141.3448	141.2754	0.00
26/08/2019	2029 On 07-November-19			Bond Future	102.37	102.3696	102.3680	102.3696	4,260.00
26/08/2019	2029 On 06-February-20			Bond Future	104.23	104.2363	104.2347	104.2363	0.00
26/08/2019	2029 On 07-May-20			Bond Future	105.07	105.0759	105.0742	105.0759	0.00
26/08/2019	2030 On 07-November-19			Bond Future	9.01	95.4383	9.0120	95.4383	77,055.00
26/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3359	3	3359	3	0.00
26/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1738	2	1738	2	5,500.00
26/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	433	0	433	0	5,500.00
26/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3407	3	3407	3	0.00
26/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4787	5	4787	5	0.00
26/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	200	0	200	0	0.00
26/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3311	3	3311	3	0.00
26/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4472	4	4472	4	0.00
26/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2755	3	2755	3	0.00
26/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5268	5	5268	5	0.00
26/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	388	0	388	0	0.00
26/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1811	2	1811	2	0.00
26/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1239	1	1239	1	0.00
26/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1630	2	1630	2	5,000.00
26/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1134	1	1134	1	0.00
26/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	658	1	658	1	2,500.00
26/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	270	0	270	0	0.00
26/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	485	1	485	1	0.00
26/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	183	0	183	0	2,500.00
26/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3226	3	3226	3	0.00
26/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1186	1	1186	1	0.00
26/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	473	1	473	1	0.00
26/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3075	3	3075	3	0.00
26/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	460	1	460	1	0.00
26/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	230	0	230	0	5,500.00
26/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4161	4	4161	4	0.00
26/08/2019	2030 On 06-February-20			Bond Future	9.07	93.1468	9.0746	93.1468	0.00
26/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2000	2	2000	2	5,820.00
26/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2454	2	2454	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
26/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	597	1	597	1	5,820.00
26/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2489	2	2489	2	0.00
26/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2523	2	2523	2	0.00
26/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	1998	2	1998	2	0.00
26/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2052	2	2052	2	0.00
26/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4885	5	4885	5	0.00
26/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2025	2	2025	2	0.00
26/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2461	3	2461	3	0.00
26/08/2019	2030 On 07-May-20			Bond Future	9.14	94.8701	9.1351	94.8701	0.00
26/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1835	2	1835	2	0.00
26/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1808	2	1808	2	0.00
26/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1782	2	1782	2	0.00
26/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3927	4	3927	4	0.00
26/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3963	4	3963	4	0.00
26/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3891	4	3891	4	0.00
26/08/2019	2032 On 07-November-19			Bond Future	9.40	92.5362	9.3991	92.5362	50,982.00
26/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2977	3	2977	3	0.00
26/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2930	3	2930	3	0.00
26/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2883	3	2883	3	0.00
26/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	847	1	847	1	0.00
26/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	866	1	866	1	0.00
26/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	828	1	828	1	0.00
26/08/2019	2032 On 06-February-20			Bond Future	9.47	94.2012	9.4696	94.2012	0.00
26/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2269	2	2269	2	0.00
26/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2303	2	2303	2	0.00
26/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2236	2	2236	2	0.00
26/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2838	3	2838	3	0.00
26/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2804	3	2804	3	0.00
26/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2770	3	2770	3	0.00
26/08/2019	2032 On 07-May-20			Bond Future	9.54	91.7836	9.5364	91.7836	0.00
26/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2050	2	2050	2	0.00
26/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2107	2	2107	2	0.00
26/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2078	2	2078	2	0.00
26/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4466	5	4466	5	0.00

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26/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4426	5	4426	5	0.00
26/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4506	5	4506	5	0.00
26/08/2019	2033 On 07-November-19			Bond Future	102.97	102.9731	102.9717	102.9731	6,260.00
26/08/2019	2033 On 06-February-20			Bond Future	104.85	104.8508	104.8494	104.8508	0.00
26/08/2019	2033 On 07-May-20			Bond Future	105.62	105.6188	105.6174	105.6188	0.00
26/08/2019	2037 On 07-November-19			Bond Future	9.82	91.3518	9.8152	91.3518	62,840.00
26/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2420	2	2420	2	0.00
26/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2511	2	2511	2	0.00
26/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2465	2	2465	2	0.00
26/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1382	2	1382	2	0.00
26/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1353	1	1353	1	0.00
26/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1410	2	1410	2	0.00
26/08/2019	2037 On 06-February-20			Bond Future	9.89	88.7362	9.8884	88.7362	0.00
26/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2111	2	2111	2	0.00
26/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2077	2	2077	2	0.00
26/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2044	2	2044	2	0.00
26/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3726	4	3726	4	0.00
26/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3770	4	3770	4	0.00
26/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3684	4	3684	4	0.00
26/08/2019	2037 On 07-May-20			Bond Future	9.96	90.3779	9.9598	90.3779	0.00
26/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2456	2	2456	2	0.00
26/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2488	2	2488	2	0.00
26/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2520	2	2520	2	0.00
26/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5146	5	5146	5	0.00
26/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5236	5	5236	5	0.00
26/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5191	5	5191	5	0.00
26/08/2019	2038 On 07-November-19			Bond Future	121.23	121.7626	121.2326	121.7626	21,774.00
26/08/2019	2038 On 06-February-20			Bond Future	121.79	122.3248	121.7851	122.3248	0.00
26/08/2019	2038 On 07-May-20			Bond Future	124.07	124.6159	124.0659	124.6159	0.00
26/08/2019	2040 On 07-November-19			Bond Future	9.94	94.1701	9.9408	94.1701	43,795.00
26/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2406	2	2406	2	0.00
26/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2453	2	2453	2	0.00
26/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1465	1	1465	1	1,260.00
26/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	267	0	267	0	1,260.00

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26/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2499	2	2499	2	0.00
26/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1623	2	1623	2	0.00
26/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1689	2	1689	2	0.00
26/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2614	3	2614	3	0.00
26/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5689	6	5689	6	0.00
26/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1656	2	1656	2	0.00
26/08/2019	2040 On 06-February-20			Bond Future	10.01	91.3548	10.0148	91.3548	0.00
26/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	63	0	63	0	0.00
26/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1978	2	1978	2	0.00
26/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2048	2	2048	2	0.00
26/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	371	0	371	0	0.00
26/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2013	2	2013	2	0.00
26/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4163	4	4163	4	0.00
26/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4115	4	4115	4	0.00
26/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	9065	9	9065	9	0.00
26/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4211	4	4211	4	0.00
26/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14519	15	14519	15	0.00
26/08/2019	2040 On 07-May-20			Bond Future	10.09	93.0449	10.0870	93.0449	0.00
26/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2696	3	2696	3	0.00
26/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2662	3	2662	3	0.00
26/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2627	3	2627	3	0.00
26/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5506	6	5506	6	0.00
26/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5410	6	5410	6	0.00
26/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5458	6	5458	6	0.00
26/08/2019	2044 On 07-November-19			Bond Future	9.99	90.9976	9.9889	90.9976	37,851.00
26/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2374	2	2374	2	0.00
26/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4885	5	4885	5	0.00
26/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2329	2	2329	2	0.00
26/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2421	2	2421	2	0.00
26/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	131	0	131	0	328.00
26/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1141	1	1141	1	328.00
26/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1829	2	1829	2	0.00
26/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7121	7	7121	7	0.00
26/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1759	2	1759	2	0.00

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26/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3225	3	3225	3	0.00
26/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1793	2	1793	2	0.00
26/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	696	1	696	1	328.00
26/08/2019	2044 On 06-February-20			Bond Future	10.06	88.2503	10.0605	88.2503	0.00
26/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	417	0	417	0	328.00
26/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1976	2	1976	2	0.00
26/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1873	2	1873	2	328.00
26/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1942	2	1942	2	0.00
26/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6752	7	6752	7	0.00
26/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2010	2	2010	2	0.00
26/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4435	5	4435	5	0.00
26/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4334	4	4334	4	0.00
26/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1227	1	1227	1	328.00
26/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4384	5	4384	5	0.00
26/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4537	5	4537	5	0.00
26/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8908	9	8908	9	0.00
26/08/2019	2044 On 07-May-20			Bond Future	10.13	89.8831	10.1302	89.8831	0.00
26/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2750	3	2750	3	0.00
26/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2821	3	2821	3	0.00
26/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1199	1	1199	1	556.00
26/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1363	1	1363	1	100.00
26/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3458	3	3458	3	100.00
26/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2785	3	2785	3	0.00
26/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3188	3	3188	3	556.00
26/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8441	8	8441	8	0.00
26/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8825	9	8825	9	0.00
26/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5497	6	5497	6	0.00
26/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8654	9	8654	9	0.00
26/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	4981	5	4981	5	0.00
26/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4674	5	4674	5	0.00
26/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1774	2	1774	2	556.00
26/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1671	2	1671	2	100.00
26/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5546	6	5546	6	0.00
26/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8181	8	8181	8	0.00

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26/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5448	6	5448	6	0.00
26/08/2019	2046 On 07-November-19			Bond Future	112.65	112.6549	112.6537	112.6549	17,994.00
26/08/2019	2046 On 06-February-20			Bond Future	114.71	114.7092	114.7079	114.7092	0.00
26/08/2019	2046 On 07-May-20			Bond Future	115.11	115.1093	115.1079	115.1093	0.00
26/08/2019	2050 On 07-November-19			Bond Future	117.22	117.2221	117.2209	117.2221	12,776.00
26/08/2019	2050 On 06-February-20			Bond Future	117.52	117.5241	117.5227	117.5241	0.00
26/08/2019	2050 On 07-May-20			Bond Future	119.72	119.7253	119.7239	119.7253	0.00
26/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	AL37 On 07-November-19			Index Future	666.90	666.3280	666.9000	666.3280	0.00
26/08/2019	AL37 On 06-February-20			Index Future	678.90	678.3170	678.9000	678.3170	0.00
26/08/2019	AL37 On 07-May-20			Index Future	691.46	690.8630	691.4550	690.8630	0.00
26/08/2019	AL7T On 07-November-19			Index Future	773.39	772.4800	773.3890	772.4800	120.00
26/08/2019	AL7T On 06-February-20			Index Future	787.30	786.3790	787.3040	786.3790	0.00
26/08/2019	AL7T On 07-May-20			Index Future	801.86	800.9230	801.8640	800.9230	0.00
26/08/2019	ALBI On 07-November-19			Index Future	691.12	690.0550	691.1220	690.0550	222.00
26/08/2019	ALBI On 06-February-20			Index Future	703.56	702.4710	703.5570	702.4710	0.00
26/08/2019	ALBI On 07-May-20			Index Future	716.57	715.4630	716.5680	715.4630	0.00
26/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	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
26/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2019	ES33 On 07-November-19			Bond Future	10.97	76.6384	10.9736	76.6384	350.00
26/08/2019	ES33 On 06-February-20			Bond Future	11.10	78.0174	11.0960	78.0174	0.00
26/08/2019	ES33 On 07-May-20			Bond Future	11.21	75.6664	11.2137	75.6664	0.00
26/08/2019	ES42 On 07-November-19			Bond Future	11.31	77.4686	11.3129	77.4686	4,919.00
26/08/2019	ES42 On 06-February-20			Bond Future	11.43	78.8626	11.4299	78.8626	0.00
26/08/2019	ES42 On 07-May-20			Bond Future	11.55	76.0567	11.5472	76.0567	0.00
26/08/2019	GOVI On 07-November-19			GOVI	684.01	682.9360	684.0140	682.9360	1,190.00
26/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	111140	10	111140	10	0.00
26/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	111040	10	111040	10	0.00
26/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	110940	10	110940	10	0.00
26/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 06-February-20			GOVI	696.32	695.2240	696.3210	695.2240	0.00
26/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/08/2019	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
26/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	68090	8	68090	8	0.00
26/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	68290	8	68290	8	0.00
26/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	68190	8	68190	8	0.00
26/08/2019	GOVI On 07-May-20			GOVI	709.20	708.0830	709.1990	708.0830	0.00
26/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
26/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	108010	12	108010	12	0.00
26/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	107810	12	107810	12	0.00
26/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	107910	12	107910	12	0.00
26/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2019	IGOV On 07-November-19			Index Future	263.28	263.3780	263.2790	263.3780	1,018.00
26/08/2019	IGOV On 06-February-20			Index Future	268.08	268.1810	268.0790	268.1810	0.00
26/08/2019	IGOV On 07-May-20			Index Future	273.10	273.2040	273.1000	273.2040	0.00
26/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
26/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
26/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
26/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
26/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
26/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.7800	98.7800	98.7800	0.00
26/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.38	95.3800	95.3800	95.3800	0.00
26/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.35	94.3500	94.3500	94.3500	0.00
26/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.28	93.2800	93.2800	93.2800	0.00
26/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.1800	93.1800	93.1800	0.00
26/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.15	95.1500	95.1500	95.1500	51.00
26/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.07	95.0600	95.0700	95.0600	0.00
26/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.03	96.0000	96.0300	96.0000	0.00
26/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.76	99.7300	99.7600	99.7300	0.00
26/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.80	100.7800	100.8000	100.7800	0.00
26/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.89	93.8700	93.8900	93.8700	0.00
26/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.80	99.7900	99.8000	99.7900	0.00
26/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.06	95.0500	95.0600	95.0500	0.00
26/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.48	90.4400	90.4800	90.4400	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
26/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.32	87.2900	87.3200	87.2900	0.00
26/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.93	85.9200	85.9300	85.9200	0.00
26/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.06	88.0600	88.0600	88.0600	0.00
26/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.88	91.8700	91.8800	91.8700	0.00
26/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.34	90.3300	90.3400	90.3300	0.00
26/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.41	92.3900	92.4100	92.3900	0.00
26/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.94	97.9200	97.9400	97.9200	0.00
26/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.27	98.2500	98.2700	98.2500	0.00
26/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.59	91.5800	91.5900	91.5800	0.00
26/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.94	98.9400	98.9400	98.9400	0.00
26/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.32	92.3200	92.3200	92.3200	0.00
26/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/08/2019	R023 On 07-November-19			Bond Future	7.30	102.7707	7.2984	102.7707	53,397.00
26/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	2018	2	2018	2	0.00
26/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2071	2	2071	2	0.00
26/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2045	2	2045	2	0.00
26/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	58	0	58	0	0.00
26/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	55	0	55	0	0.00
26/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	56	0	56	0	0.00
26/08/2019	R023 On 06-February-20			Bond Future	7.31	104.6199	7.3057	104.6199	0.00
26/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1098	1	1098	1	0.00
26/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1135	1	1135	1	0.00
26/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1117	1	1117	1	0.00
26/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	511	1	511	1	0.00
26/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	503	1	503	1	0.00
26/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	519	1	519	1	0.00
26/08/2019	R023 On 07-May-20			Bond Future	7.28	102.6219	7.2807	102.6219	0.00
26/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	398	0	398	0	0.00
26/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	409	0	409	0	0.00
26/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	387	0	387	0	0.00
26/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1374	1	1374	1	0.00

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26/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1360	1	1360	1	0.00
26/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1346	1	1346	1	0.00
26/08/2019	R035 On 07-November-19			Bond Future	9.70	95.0652	9.6989	95.0652	95,803.00
26/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1225	1	1225	1	3,500.00
26/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2587	3	2587	3	0.00
26/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	129	0	129	0	3,500.00
26/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2633	3	2633	3	0.00
26/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2680	3	2680	3	0.00
26/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4362	4	4362	4	0.00
26/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1288	1	1288	1	0.00
26/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1315	1	1315	1	0.00
26/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	635	1	635	1	3,500.00
26/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2583	3	2583	3	0.00
26/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6259	6	6259	6	0.00
26/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1261	1	1261	1	0.00
26/08/2019	R035 On 06-February-20			Bond Future	9.78	96.7757	9.7772	96.7757	0.00
26/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2171	2	2171	2	0.00
26/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2136	2	2136	2	0.00
26/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2102	2	2102	2	0.00
26/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3501	4	3501	4	0.00
26/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3419	4	3419	4	0.00
26/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3460	4	3460	4	0.00
26/08/2019	R035 On 07-May-20			Bond Future	9.85	94.0618	9.8457	94.0618	0.00
26/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1359	1	1359	1	5,000.00
26/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3297	3	3297	3	5,000.00
26/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2345	2	2345	2	0.00
26/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2409	2	2409	2	0.00
26/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7800	8	7800	8	0.00
26/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2377	2	2377	2	0.00
26/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5142	5	5142	5	0.00
26/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	3998	4	3998	4	0.00
26/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5054	5	5054	5	0.00
26/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1540	2	1540	2	5,000.00
26/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5098	5	5098	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
26/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6953	7	6953	7	0.00
26/08/2019	R186 On 07-November-19			Bond Future	8.29	115.6934	8.2934	115.6934	136,344.00
26/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1080	1	1080	1	3,750.00
26/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2832	3	2832	3	0.00
26/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1026	1	1026	1	4,955.00
26/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3809	4	3809	4	0.00
26/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	947	1	947	1	0.00
26/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3906	4	3906	4	0.00
26/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3857	4	3857	4	0.00
26/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	201	0	201	0	0.00
26/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1386	1	1386	1	0.00
26/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1479	2	1479	2	7,500.00
26/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	206	0	206	0	0.00
26/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	387	0	387	0	4,955.00
26/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	213	0	213	0	0.00
26/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1327	1	1327	1	3,750.00
26/08/2019	R186 On 06-February-20			Bond Future	8.34	112.4711	8.3428	112.4711	0.00
26/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1245	1	1245	1	1,007.00
26/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2525	2	2525	2	0.00
26/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2356	2	2356	2	0.00
26/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2594	3	2594	3	0.00
26/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4271	4	4271	4	0.00
26/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2559	3	2559	3	0.00
26/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1372	1	1372	1	0.00
26/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	729	1	729	1	1,007.00
26/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1496	2	1496	2	1,007.00
26/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1353	1	1353	1	0.00
26/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2536	3	2536	3	0.00
26/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1392	1	1392	1	0.00
26/08/2019	R186 On 07-May-20			Bond Future	8.39	114.5517	8.3857	114.5517	0.00
26/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1446	1	1446	1	0.00
26/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4163	4	4163	4	0.00
26/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1970	2	1970	2	6,000.00
26/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1470	1	1470	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
26/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1422	1	1422	1	0.00
26/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	527	1	527	1	6,000.00
26/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3121	3	3121	3	0.00
26/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4817	5	4817	5	0.00
26/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1311	1	1311	1	6,000.00
26/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2536	3	2536	3	0.00
26/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3061	3	3061	3	0.00
26/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3090	3	3090	3	0.00
26/08/2019	R197 On 07-November-19			Bond Future	308.27	308.2807	308.2718	308.2807	2,507.00
26/08/2019	R197 On 06-February-20			Bond Future	306.24	306.2443	306.2351	306.2443	40.00
26/08/2019	R197 On 07-May-20			Bond Future	311.97	311.9802	311.9706	311.9802	0.00
26/08/2019	R202 On 07-November-19			Bond Future	234.19	234.1967	234.1939	234.1967	9,082.00
26/08/2019	R202 On 06-February-20			Bond Future	234.40	234.3997	234.3969	234.3997	0.00
26/08/2019	R202 On 07-May-20			Bond Future	238.79	238.7898	238.7868	238.7898	0.00
26/08/2019	R207 On 07-November-19			Bond Future	6.44	102.4696	6.4354	102.4696	3,884.00
26/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
26/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
26/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
26/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	783	1	783	1	0.00
26/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	781	1	781	1	0.00
26/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	780	1	780	1	0.00
26/08/2019	R208 On 07-November-19			Bond Future	6.49	101.1184	6.4938	101.1184	10,069.00
26/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	491	0	491	0	0.00
26/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	480	0	480	0	0.00
26/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	468	0	468	0	0.00
26/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	42	0	42	0	0.00
26/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	43	0	43	0	0.00
26/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	40	0	40	0	0.00
26/08/2019	R208 On 06-February-20			Bond Future	6.31	102.9378	6.3091	102.9378	0.00
26/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	84	0	84	0	0.00
26/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	88	0	88	0	0.00
26/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	92	0	92	0	0.00
26/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	275	0	275	0	0.00
26/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	289	0	289	0	0.00

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26/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	282	0	282	0	0.00
26/08/2019	R208 On 07-May-20			Bond Future	5.96	101.4382	5.9610	101.4382	0.00
26/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	2	0	2	0	0.00
26/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
26/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
26/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	994	1	994	1	0.00
26/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1003	1	1003	1	0.00
26/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	986	1	986	1	0.00
26/08/2019	R209 On 07-November-19			Bond Future	9.69	72.6448	9.6909	72.6448	89,481.00
26/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1983	2	1983	2	0.00
26/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	137	0	137	0	8,000.00
26/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1034	1	1034	1	5,000.00
26/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2059	2	2059	2	0.00
26/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	642	1	642	1	8,000.00
26/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1873	2	1873	2	0.00
26/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2021	2	2021	2	0.00
26/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1262	1	1262	1	0.00
26/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3015	3	3015	3	0.00
26/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1236	1	1236	1	0.00
26/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1367	1	1367	1	8,000.00
26/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5343	5	5343	5	0.00
26/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1287	1	1287	1	0.00
26/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2274	2	2274	2	0.00
26/08/2019	R209 On 06-February-20			Bond Future	9.76	73.9519	9.7573	73.9519	0.00
26/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1664	2	1664	2	0.00
26/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1693	2	1693	2	0.00
26/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1636	2	1636	2	0.00
26/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3296	3	3296	3	0.00
26/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3258	3	3258	3	0.00
26/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3221	3	3221	3	0.00
26/08/2019	R209 On 07-May-20			Bond Future	9.82	72.1682	9.8204	72.1682	0.00
26/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1991	2	1991	2	0.00
26/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2047	2	2047	2	0.00
26/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2019	2	2019	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
26/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4331	4	4331	4	0.00
26/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4293	4	4293	4	0.00
26/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4368	4	4368	4	0.00
26/08/2019	R210 On 07-November-19			Bond Future	190.18	190.1838	190.1804	190.1838	2,132.00
26/08/2019	R210 On 06-February-20			Bond Future	193.65	193.6519	193.6484	193.6519	0.00
26/08/2019	R210 On 07-May-20			Bond Future	194.62	194.6285	194.6248	194.6285	0.00
26/08/2019	R212 On 07-November-19			Bond Future	162.73	162.7391	162.7335	162.7391	6,684.00
26/08/2019	R212 On 06-February-20			Bond Future	163.45	163.4607	163.4550	163.4607	0.00
26/08/2019	R212 On 07-May-20			Bond Future	166.52	166.5223	166.5164	166.5223	0.00
26/08/2019	R213 On 07-November-19			Bond Future	9.25	85.6750	9.2530	85.6750	20,554.00
26/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2684	3	2684	3	0.00
26/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2728	3	2728	3	0.00
26/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2771	3	2771	3	0.00
26/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	662	1	662	1	0.00
26/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	694	1	694	1	0.00
26/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	678	1	678	1	0.00
26/08/2019	R213 On 06-February-20			Bond Future	9.32	87.2166	9.3235	87.2166	0.00
26/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2123	2	2123	2	0.00
26/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2092	2	2092	2	0.00
26/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2062	2	2062	2	0.00
26/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2418	3	2418	3	0.00
26/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2448	3	2448	3	0.00
26/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2388	2	2388	2	0.00
26/08/2019	R213 On 07-May-20			Bond Future	9.38	85.2773	9.3837	85.2773	0.00
26/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1742	2	1742	2	0.00
26/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1768	2	1768	2	0.00
26/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1795	2	1795	2	0.00
26/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4004	4	4004	4	0.00
26/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4076	4	4076	4	0.00
26/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4040	4	4040	4	0.00
26/08/2019	R214 On 07-November-19			Bond Future	9.93	70.9329	9.9340	70.9329	16,189.00
26/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1964	2	1964	2	0.00
26/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2001	2	2001	2	0.00
26/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1927	2	1927	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
26/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1490	2	1490	2	0.00
26/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1462	2	1462	2	0.00
26/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1434	2	1434	2	0.00
26/08/2019	R214 On 06-February-20			Bond Future	10.01	72.2092	10.0060	72.2092	0.00
26/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1629	2	1629	2	0.00
26/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1686	2	1686	2	0.00
26/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1657	2	1657	2	0.00
26/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3575	4	3575	4	0.00
26/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3535	4	3535	4	0.00
26/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3615	4	3615	4	0.00
26/08/2019	R214 On 07-May-20			Bond Future	10.07	70.2462	10.0692	70.2462	0.00
26/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2337	2	2337	2	0.00
26/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2367	2	2367	2	0.00
26/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2307	2	2307	2	0.00
26/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4430	5	4430	5	0.00
26/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4391	5	4391	5	0.00
26/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4353	4	4353	4	0.00
26/08/2019	R248 On 07-November-19			Bond Future	9.98	90.0194	9.9850	90.0194	85,959.00
26/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2297	2	2297	2	0.00
26/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2251	2	2251	2	0.00
26/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2206	2	2206	2	0.00
26/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1957	2	1957	2	0.00
26/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	1995	2	1995	2	0.00
26/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1919	2	1919	2	0.00
26/08/2019	R248 On 06-February-20			Bond Future	10.06	91.6392	10.0583	91.6392	100.00
26/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1798	2	1798	2	0.00
26/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1833	2	1833	2	0.00
26/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1764	2	1764	2	0.00
26/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4727	5	4727	5	0.00
26/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4835	5	4835	5	0.00
26/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4781	5	4781	5	0.00
26/08/2019	R248 On 07-May-20			Bond Future	10.12	88.8936	10.1227	88.8936	0.00
26/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2744	3	2744	3	0.00
26/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2816	3	2816	3	0.00

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26/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2779	3	2779	3	0.00
26/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5679	6	5679	6	0.00
26/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5730	6	5730	6	0.00
26/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5628	6	5628	6	0.00